



# Daily MTM Report

Daily summary for: 04/03/2010

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Derivatives</b>                           |        |            |           |              |                   |            |               |                  |               |
| \$ / R On 15/03/2010 Foreign Exchange Future |        |            | 7.46080   | 7.51460      |                   | 14.43      | 68,930,331.20 | 9,239            | 232,350.00    |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50  | Put        |           | 8,985.00000  | 9,039,000         | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 52.81      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50  | Put        |           | 6,985.00000  | 7,039,000         | 52.81      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25  | Put        |           | 8,735.00000  | 8,789,000         | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25  | Call       |           | 0.00000      | 0,000             | 52.59      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25  | Put        |           | 6,735.00000  | 6,789,000         | 52.59      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25   | Call       |           | 1.00000      | 0,000             | 22.44      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25   | Put        |           | 736.00000    | 789,000           | 22.44      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25   | Call       |           | 277.00000    | 226,000           | 15.76      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25   | Put        |           | 12.00000     | 15,000            | 15.76      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25   | Call       |           | 1,265.00000  | 1,211,000         | 23.01      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25   | Put        |           | 0.00000      | 0,000             | 23.01      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 5.25   | Call       |           | 2,265.00000  | 2,211,000         | 27.91      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.25   | Put        |           | 0.00000      | 0,000             | 27.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,265.00000  | 3,211,000         | 16.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 16.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,485.00000  | 8,539,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.00   | Call       |           | 516.00000    | 462,000           | 17.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.00   | Put        |           | 1.00000      | 1,000             | 17.43      | 0.00  | 0                | 9,671.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,515.00000  | 1,461,000         | 25.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.00   | Put        |           | 0.00000      | 0,000             | 25.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,515.00000  | 2,461,000         | 24.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.00   | Put        |           | 0.00000      | 0,000             | 24.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,515.00000  | 3,461,000         | 17.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 17.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,535.00000  | 8,589,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Call       |           | 0.00000      | 0,000             | 52.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,535.00000  | 6,589,000         | 52.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,465.00000  | 3,411,000         | 17.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 17.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,635.00000  | 8,689,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Call       |           | 0.00000      | 0,000             | 46.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,635.00000  | 4,689,000         | 46.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Call       |           | 370.00000    | 317,000           | 16.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Put        |           | 5.00000      | 6,000             | 16.43      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,365.00000  | 1,311,000         | 23.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.15   | Put        |           | 0.00000      | 0,000             | 23.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,365.00000  | 3,311,000         | 16.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 16.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Put        |           | 8,935.00000  | 8,989,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Call       |           | 0.00000      | 0,000             | 52.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Put        |           | 6,935.00000  | 6,989,000         | 52.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Put        |           | 9,135.00000  | 9,189,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Call       |           | 0.00000      | 0,000             | 52.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Put        |           | 7,135.00000  | 7,189,000         | 52.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 0.00000      | 0,000             | 26.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 1,135.00000  | 1,189,000         | 26.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.65   | Call       |           | 1,865.00000  | 1,811,000         | 28.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.65   | Put        |           | 0.00000      | 0,000             | 28.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.65   | Call       |           | 2,865.00000  | 2,811,000         | 19.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.65   | Put        |           | 0.00000      | 0,000             | 19.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Put        |           | 9,085.00000  | 9,139,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 52.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Put        |           | 7,085.00000  | 7,139,000         | 52.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Put        |           | 9,035.00000  | 9,089,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 52.85      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Put        |           | 7,035.00000  | 7,089,000         | 52.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,835.00000  | 8,889,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Call       |           | 0.00000      | 0,000             | 52.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,835.00000  | 6,889,000         | 52.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,885.00000  | 8,939,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 52.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,885.00000  | 6,939,000         | 52.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,785.00000  | 8,839,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Call       |           | 0.00000      | 0,000             | 52.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,785.00000  | 6,839,000         | 52.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,215.00000  | 1,161,000         | 22.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.30   | Put        |           | 0.00000      | 0,000             | 22.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,215.00000  | 2,161,000         | 28.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.30   | Put        |           | 0.00000      | 0,000             | 28.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,215.00000  | 3,161,000         | 16.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.30   | Put        |           | 0.00000      | 0,000             | 16.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,685.00000  | 8,739,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 52.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,685.00000  | 6,739,000         | 52.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,585.00000  | 8,639,000         | 53.65      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 52.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,585.00000  | 6,639,000         | 52.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Call       |           | 0.00000      | 0,000             | 48.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Put        |           | 5,085.00000  | 5,139,000         | 48.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,415.00000  | 3,361,000         | 17.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 17.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Call       |           | 1.00000      | 1,000             | 21.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Put        |           | 686.00000    | 740,000           | 21.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Call       |           | 323.00000    | 271,000           | 16.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Put        |           | 8.00000      | 10,000            | 16.09      | 0.00  | 0                | 5,110.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,315.00000  | 1,261,000         | 23.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.20   | Put        |           | 0.00000      | 0,000             | 23.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,315.00000  | 2,261,000         | 27.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.20   | Put        |           | 0.00000      | 0,000             | 27.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,315.00000  | 3,261,000         | 16.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 16.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Call       |           | 1.00000      | 0,000             | 23.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Put        |           | 836.00000    | 889,000           | 23.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Call       |           | 191.00000    | 145,000           | 15.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Put        |           | 26.00000     | 34,000            | 15.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,165.00000  | 1,111,000         | 22.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.35   | Put        |           | 0.00000      | 0,000             | 22.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,165.00000  | 2,111,000         | 29.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.35   | Put        |           | 0.00000      | 0,000             | 29.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,165.00000  | 3,111,000         | 16.80      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.35   | Put        |           | 0.00000      | 0,000             | 16.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.60   | Call       |           | 915.00000    | 861,000           | 20.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.60   | Put        |           | 0.00000      | 0,000             | 20.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.60   | Call       |           | 1,915.00000  | 1,861,000         | 29.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.60   | Put        |           | 0.00000      | 0,000             | 29.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.60   | Call       |           | 2,915.00000  | 2,861,000         | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.60   | Put        |           | 0.00000      | 0,000             | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Call       |           | 118.00000    | 80,000            | 14.43      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Put        |           | 53.00000     | 69,000            | 14.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.45   | Call       |           | 1,065.00000  | 1,011,000         | 21.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.45   | Put        |           | 0.00000      | 0,000             | 21.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.45   | Call       |           | 2,065.00000  | 2,011,000         | 30.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.45   | Put        |           | 0.00000      | 0,000             | 30.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.45   | Call       |           | 3,065.00000  | 3,011,000         | 16.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.45   | Put        |           | 0.00000      | 0,000             | 16.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 0.00000      | 0,000             | 23.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 885.00000    | 939,000           | 23.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Call       |           | 153.00000    | 110,000           | 14.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Put        |           | 38.00000     | 49,000            | 14.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,115.00000  | 2,061,000         | 30.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.40   | Put        |           | 0.00000      | 0,000             | 30.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,115.00000  | 3,061,000         | 16.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.40   | Put        |           | 0.00000      | 0,000             | 16.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.50   | Call       |           | 1,015.00000  | 961,000           | 20.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.50   | Put        |           | 0.00000      | 0,000             | 20.76      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value    | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.50   | Call       |           | 2,015.00000  | 1,961,000         | 30.22      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.50   | Put        |           | 0.00000      | 0,000             | 30.22      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.50   | Call       |           | 3,015.00000  | 2,961,000         | 17.41      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.50   | Put        |           | 0.00000      | 0,000             | 17.41      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 50.36      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Put        |           | 5,535.00000  | 5,589,000         | 50.36      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.55   | Call       |           | 965.00000    | 911,000           | 20.43      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.55   | Put        |           | 0.00000      | 0,000             | 20.43      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.55   | Call       |           | 1,965.00000  | 1,911,000         | 29.74      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.55   | Put        |           | 0.00000      | 0,000             | 29.74      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.55   | Call       |           | 2,965.00000  | 2,911,000         | 18.11      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.55   | Put        |           | 0.00000      | 0,000             | 18.11      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Call       |           | 0.00000      | 0,000             | 47.11      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,685.00000  | 4,739,000         | 47.11      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Call       |           | 0.00000      | 0,000             | 26.94      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,185.00000  | 1,239,000         | 26.94      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Call       |           | 27.00000     | 16,000            | 16.93      | 5,600.00 | 350              | 747.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Put        |           | 212.00000    | 255,000           | 16.93      | 0.00     | 0                | 562.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.70   | Call       |           | 815.00000    | 761,000           | 19.43      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.70   | Put        |           | 0.00000      | 0,000             | 19.43      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.70   | Call       |           | 1,815.00000  | 1,761,000         | 28.30      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.70   | Put        |           | 0.00000      | 0,000             | 28.30      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.70   | Call       |           | 2,815.00000  | 2,761,000         | 20.21      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.70   | Put        |           | 0.00000      | 0,000             | 20.21      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Call       |           | 20.00000     | 11,000            | 17.43      | 0.00     | 0                | 4,010.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Put        |           | 255.00000    | 300,000           | 17.43      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.75   | Call       |           | 765.00000    | 711,000           | 19.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.75   | Put        |           | 0.00000      | 0,000             | 19.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.75   | Call       |           | 1,765.00000  | 1,711,000         | 27.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.75   | Put        |           | 0.00000      | 0,000             | 27.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.75   | Call       |           | 2,765.00000  | 2,711,000         | 20.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.75   | Put        |           | 0.00000      | 0,000             | 20.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Call       |           | 0.00000      | 0,000             | 30.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Put        |           | 1,535.00000  | 1,589,000         | 30.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.05   | Call       |           | 467.00000    | 413,000           | 17.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.05   | Put        |           | 2.00000      | 2,000             | 17.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,465.00000  | 1,411,000         | 24.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.05   | Put        |           | 0.00000      | 0,000             | 24.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,465.00000  | 2,411,000         | 25.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.05   | Put        |           | 0.00000      | 0,000             | 25.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Call       |           | 11.00000     | 6,000             | 18.43      | 0.00  | 0                | 4,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Put        |           | 346.00000    | 395,000           | 18.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.85   | Call       |           | 665.00000    | 611,000           | 18.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.85   | Put        |           | 0.00000      | 0,000             | 18.43      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,665.00000  | 1,611,000         | 26.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.85   | Put        |           | 0.00000      | 0,000             | 26.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,665.00000  | 2,611,000         | 22.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.85   | Put        |           | 0.00000      | 0,000             | 22.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 0.00000      | 0,000             | 28.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 1,385.00000  | 1,439,000         | 28.94      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.90   | Call       |           | 615.00000    | 561,000           | 18.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.90   | Put        |           | 0.00000      | 0,000             | 18.09      | 0.00  | 0                | 670.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,615.00000  | 1,561,000         | 26.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.90   | Put        |           | 0.00000      | 0,000             | 26.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.95   | Call       |           | 565.00000    | 512,000           | 17.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.95   | Put        |           | 0.00000      | 1,000             | 17.76      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,565.00000  | 1,511,000         | 25.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.95   | Put        |           | 0.00000      | 0,000             | 25.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,565.00000  | 2,511,000         | 23.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.95   | Put        |           | 0.00000      | 0,000             | 23.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 50.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 5,585.00000  | 5,639,000         | 50.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Call       |           | 0.00000      | 0,000             | 46.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,585.00000  | 4,639,000         | 46.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Call       |           | 418.00000    | 365,000           | 16.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Put        |           | 3.00000      | 4,000             | 16.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,415.00000  | 1,361,000         | 24.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.10   | Put        |           | 0.00000      | 0,000             | 24.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,415.00000  | 2,361,000         | 25.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.10   | Put        |           | 0.00000      | 0,000             | 25.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Call       |           | 0.00000      | 0,000             | 46.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,485.00000  | 4,539,000         | 46.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Call       |           | 233.00000    | 184,000           | 15.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Put        |           | 18.00000     | 23,000            | 15.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Call       |           | 0.00000      | 0,000             | 53.60      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Put        |           | 7,885.00000  | 7,939,000         | 53.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,115.00000  | 1,061,000         | 21.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.40   | Put        |           | 0.00000      | 0,000             | 21.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,615.00000  | 2,561,000         | 23.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.90   | Put        |           | 0.00000      | 0,000             | 23.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.40   | Call       |           | 4,115.00000  | 4,061,000         | 17.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.40   | Put        |           | 0.00000      | 0,000             | 17.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Put        |           | 8,135.00000  | 8,189,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Call       |           | 0.00000      | 0,000             | 48.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Put        |           | 5,135.00000  | 5,189,000         | 48.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.65   | Call       |           | 865.00000    | 811,000           | 19.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.65   | Put        |           | 0.00000      | 0,000             | 19.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,365.00000  | 2,311,000         | 26.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.15   | Put        |           | 0.00000      | 0,000             | 26.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.65   | Call       |           | 3,865.00000  | 3,811,000         | 17.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 17.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Call       |           | 88.00000     | 59,000            | 14.93      | 0.00  | 0                | 8,029.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Put        |           | 73.00000     | 98,000            | 14.93      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 0.00000      | 0,000             | 31.45      | 0.00  | 0                | 16,483.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 1,635.00000  | 1,689,000         | 31.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Call       |           | 0.00000      | 0,000             | 47.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,735.00000  | 4,789,000         | 47.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Call       |           | 66.00000     | 43,000            | 15.43      | 0.00  | 0                | 15,890.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Put        |           | 101.00000    | 132,000           | 15.43      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Call       |           | 50.00000     | 31,000            | 15.93      | 0.00  | 0                | 228.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Put        |           | 135.00000    | 170,000           | 15.93      | 0.00  | 0                | 220.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Call       |           | 0.00000      | 0,000             | 34.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Put        |           | 2,035.00000  | 2,089,000         | 34.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Call       |           | 0.00000      | 0,000             | 34.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Put        |           | 1,935.00000  | 1,989,000         | 34.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Call       |           | 37.00000     | 23,000            | 16.43      | 0.00  | 0                | 279.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Put        |           | 172.00000    | 212,000           | 16.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Call       |           | 8.00000      | 4,000             | 18.93      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Put        |           | 393.00000    | 443,000           | 18.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Call       |           | 0.00000      | 0,000             | 48.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Put        |           | 4,935.00000  | 4,989,000         | 48.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Call       |           | 3.00000      | 2,000             | 20.43      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Put        |           | 538.00000    | 591,000           | 20.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Call       |           | 0.00000      | 0,000             | 49.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Put        |           | 5,185.00000  | 5,239,000         | 49.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Call       |           | 1.00000      | 0,000             | 22.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Put        |           | 786.00000    | 839,000           | 22.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Call       |           | 0.00000      | 0,000             | 47.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,835.00000  | 4,889,000         | 47.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Call       |           | 0.00000      | 0,000             | 35.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Put        |           | 2,135.00000  | 2,189,000         | 35.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Call       |           | 6.00000      | 3,000             | 19.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Put        |           | 441.00000    | 492,000           | 19.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Call       |           | 0.00000      | 0,000             | 47.87      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,885.00000  | 4,939,000         | 47.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Call       |           | 4.00000      | 2,000             | 19.93      | 0.00  | 0                | 40.00         |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Put        |           | 489.00000    | 541,000           | 19.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Call       |           | 2.00000      | 1,000             | 21.44      | 0.00  | 0                | 279.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Put        |           | 637.00000    | 690,000           | 21.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 48.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 4,985.00000  | 5,039,000         | 48.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Call       |           | 0.00000      | 0,000             | 37.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,585.00000  | 2,639,000         | 37.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Call       |           | 0.00000      | 0,000             | 37.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,485.00000  | 2,539,000         | 37.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Call       |           | 0.00000      | 0,000             | 36.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,385.00000  | 2,439,000         | 36.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Call       |           | 2.00000      | 1,000             | 20.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Put        |           | 587.00000    | 640,000           | 20.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 49.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 5,385.00000  | 5,439,000         | 49.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Call       |           | 0.00000      | 0,000             | 38.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,685.00000  | 2,739,000         | 38.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 0.00000      | 0,000             | 24.94      | 0.00  | 0                | 15,890.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 985.00000    | 1,039,000         | 24.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 49.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 5,335.00000  | 5,389,000         | 49.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Call       |           | 0.00000      | 0,000             | 24.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Put        |           | 935.00000    | 989,000           | 24.44      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 49.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 5,435.00000  | 5,489,000         | 49.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 0.00000      | 0,000             | 25.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,035.00000  | 1,089,000         | 25.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 50.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 5,485.00000  | 5,539,000         | 50.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 0.00000      | 0,000             | 39.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,885.00000  | 2,939,000         | 39.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Call       |           | 0.00000      | 0,000             | 38.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,785.00000  | 2,839,000         | 38.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Call       |           | 0.00000      | 0,000             | 25.94      | 0.00  | 0                | 1.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,085.00000  | 1,139,000         | 25.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 50.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 5,635.00000  | 5,689,000         | 50.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Call       |           | 0.00000      | 0,000             | 27.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Put        |           | 1,235.00000  | 1,289,000         | 27.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Call       |           | 0.00000      | 0,000             | 52.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Put        |           | 6,135.00000  | 6,189,000         | 52.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 0.00000      | 0,000             | 29.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 1,485.00000  | 1,539,000         | 29.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 51.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 5,735.00000  | 5,789,000         | 51.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 0.00000      | 0,000             | 39.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 3,035.00000  | 3,089,000         | 39.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 0.00000      | 0,000             | 28.44      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 1,335.00000  | 1,389,000         | 28.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Call       |           | 0.00000      | 0,000             | 52.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Put        |           | 6,085.00000  | 6,139,000         | 52.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Call       |           | 0.00000      | 0,000             | 51.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Put        |           | 5,835.00000  | 5,889,000         | 51.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 0.00000      | 0,000             | 40.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 3,135.00000  | 3,189,000         | 40.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 0.00000      | 0,000             | 29.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 1,435.00000  | 1,489,000         | 29.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Call       |           | 0.00000      | 0,000             | 50.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Put        |           | 5,685.00000  | 5,739,000         | 50.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 0.00000      | 0,000             | 39.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2,985.00000  | 3,039,000         | 39.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 0.00000      | 0,000             | 27.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 1,285.00000  | 1,339,000         | 27.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Call       |           | 0.00000      | 0,000             | 51.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Put        |           | 5,985.00000  | 6,039,000         | 51.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Call       |           | 0.00000      | 0,000             | 32.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Put        |           | 1,785.00000  | 1,839,000         | 32.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Call       |           | 0.00000      | 0,000             | 33.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Put        |           | 1,885.00000  | 1,939,000         | 33.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Call       |           | 0.00000      | 0,000             | 52.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Put        |           | 6,285.00000  | 6,339,000         | 52.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Call       |           | 0.00000      | 0,000             | 35.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Put        |           | 2,085.00000  | 2,139,000         | 35.19      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 52.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,485.00000  | 6,539,000         | 52.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Call       |           | 0.00000      | 0,000             | 45.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,385.00000  | 4,439,000         | 45.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Call       |           | 0.00000      | 0,000             | 36.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Put        |           | 2,285.00000  | 2,339,000         | 36.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Call       |           | 0.00000      | 0,000             | 52.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,635.00000  | 6,689,000         | 52.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Call       |           | 0.00000      | 0,000             | 46.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,535.00000  | 4,589,000         | 46.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,435.00000  | 4,489,000         | 46.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 52.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,385.00000  | 6,439,000         | 52.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Call       |           | 0.00000      | 0,000             | 45.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Put        |           | 4,285.00000  | 4,339,000         | 45.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Call       |           | 0.00000      | 0,000             | 45.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Put        |           | 4,185.00000  | 4,239,000         | 45.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Call       |           | 0.00000      | 0,000             | 35.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Put        |           | 2,185.00000  | 2,239,000         | 35.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 52.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,435.00000  | 6,489,000         | 52.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Call       |           | 0.00000      | 0,000             | 45.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,335.00000  | 4,389,000         | 45.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Call       |           | 0.00000      | 0,000             | 45.39      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Put        |           | 4,235.00000  | 4,289,000         | 45.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Call       |           | 0.00000      | 0,000             | 45.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Put        |           | 4,135.00000  | 4,189,000         | 45.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Call       |           | 0.00000      | 0,000             | 44.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Put        |           | 4,035.00000  | 4,089,000         | 44.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Call       |           | 0.00000      | 0,000             | 51.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Put        |           | 5,785.00000  | 5,839,000         | 51.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Call       |           | 0.00000      | 0,000             | 40.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Put        |           | 3,085.00000  | 3,139,000         | 40.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 0.00000      | 0,000             | 30.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,585.00000  | 1,639,000         | 30.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Call       |           | 0.00000      | 0,000             | 51.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Put        |           | 5,885.00000  | 5,939,000         | 51.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 0.00000      | 0,000             | 41.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 3,385.00000  | 3,439,000         | 41.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 0.00000      | 0,000             | 41.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 3,285.00000  | 3,339,000         | 41.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Call       |           | 0.00000      | 0,000             | 40.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Put        |           | 3,185.00000  | 3,239,000         | 40.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Call       |           | 0.00000      | 0,000             | 31.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Put        |           | 1,685.00000  | 1,739,000         | 31.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Call       |           | 0.00000      | 0,000             | 51.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Put        |           | 5,935.00000  | 5,989,000         | 51.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Call       |           | 0.00000      | 0,000             | 40.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Put        |           | 3,235.00000  | 3,289,000         | 40.82      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 0.00000      | 0,000             | 32.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 1,735.00000  | 1,789,000         | 32.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Call       |           | 0.00000      | 0,000             | 51.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Put        |           | 6,035.00000  | 6,089,000         | 51.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Call       |           | 0.00000      | 0,000             | 44.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Put        |           | 3,935.00000  | 3,989,000         | 44.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Call       |           | 0.00000      | 0,000             | 43.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Put        |           | 3,835.00000  | 3,889,000         | 43.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 0.00000      | 0,000             | 43.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 3,735.00000  | 3,789,000         | 43.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 0.00000      | 0,000             | 42.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 3,635.00000  | 3,689,000         | 42.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Call       |           | 0.00000      | 0,000             | 42.29      | 0.00  | 0                | 16,483.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Put        |           | 3,535.00000  | 3,589,000         | 42.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 0.00000      | 0,000             | 41.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 3,435.00000  | 3,489,000         | 41.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 0.00000      | 0,000             | 41.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 3,335.00000  | 3,389,000         | 41.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Call       |           | 0.00000      | 0,000             | 33.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Put        |           | 1,835.00000  | 1,889,000         | 33.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Call       |           | 0.00000      | 0,000             | 52.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Put        |           | 6,185.00000  | 6,239,000         | 52.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Call       |           | 0.00000      | 0,000             | 44.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Put        |           | 4,085.00000  | 4,139,000         | 44.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Call       |           | 0.00000      | 0,000             | 44.44      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Put        |           | 3,985.00000  | 4,039,000         | 44.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Call       |           | 0.00000      | 0,000             | 44.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Put        |           | 3,885.00000  | 3,939,000         | 44.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Call       |           | 0.00000      | 0,000             | 43.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Put        |           | 3,785.00000  | 3,839,000         | 43.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Call       |           | 0.00000      | 0,000             | 43.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Put        |           | 3,685.00000  | 3,739,000         | 43.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 0.00000      | 0,000             | 42.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 3,585.00000  | 3,639,000         | 42.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Call       |           | 0.00000      | 0,000             | 34.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Put        |           | 1,985.00000  | 2,039,000         | 34.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Call       |           | 0.00000      | 0,000             | 48.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Put        |           | 5,035.00000  | 5,089,000         | 48.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Call       |           | 0.00000      | 0,000             | 39.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2,935.00000  | 2,989,000         | 39.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Call       |           | 0.00000      | 0,000             | 38.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,835.00000  | 2,889,000         | 38.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Call       |           | 0.00000      | 0,000             | 38.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,735.00000  | 2,789,000         | 38.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Call       |           | 0.00000      | 0,000             | 37.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,635.00000  | 2,689,000         | 37.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Call       |           | 0.00000      | 0,000             | 37.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,535.00000  | 2,589,000         | 37.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Call       |           | 0.00000      | 0,000             | 36.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,435.00000  | 2,489,000         | 36.90      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Call       |           | 0.00000      | 0,000             | 35.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Put        |           | 2,235.00000  | 2,289,000         | 35.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Call       |           | 0.00000      | 0,000             | 47.49      | 0.00  | 0                | 27,500.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,785.00000  | 4,839,000         | 47.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Call       |           | 0.00000      | 0,000             | 36.41      | 0.00  | 0                | 27,500.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,335.00000  | 2,389,000         | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.44  | Call       |           | 0.00000      | 0,000             | 44.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.44  | Put        |           | 3,925.00000  | 3,979,000         | 44.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 0.00000      | 0,000             | 42.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 3,485.00000  | 3,539,000         | 42.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Put        |           | 8,085.00000  | 8,139,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.60   | Call       |           | 3,915.00000  | 3,861,000         | 17.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 17.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Put        |           | 8,035.00000  | 8,089,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.55   | Call       |           | 3,965.00000  | 3,911,000         | 17.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.55   | Put        |           | 0.00000      | 0,000             | 17.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Put        |           | 8,185.00000  | 8,239,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.70   | Call       |           | 3,815.00000  | 3,761,000         | 17.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 17.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Put        |           | 8,285.00000  | 8,339,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Call       |           | 15.00000     | 8,000             | 17.93      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Put        |           | 300.00000    | 347,000           | 17.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.80   | Call       |           | 715.00000    | 661,000           | 18.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.80   | Put        |           | 0.00000      | 0,000             | 18.76      | 0.00  | 0                | 12,000.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Call       |           | 1,715.00000  | 1,661,000         | 27.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Put        |           | 0.00000      | 0,000             | 27.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.80   | Call       |           | 2,715.00000  | 2,661,000         | 21.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.80   | Put        |           | 0.00000      | 0,000             | 21.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.80   | Call       |           | 3,715.00000  | 3,661,000         | 17.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 17.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,335.00000  | 8,389,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 52.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,335.00000  | 6,389,000         | 52.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,665.00000  | 3,611,000         | 17.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 17.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,385.00000  | 8,439,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,615.00000  | 3,561,000         | 17.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 17.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Put        |           | 7,935.00000  | 7,989,000         | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.45   | Call       |           | 4,065.00000  | 4,011,000         | 17.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.45   | Put        |           | 0.00000      | 0,000             | 17.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Put        |           | 7,985.00000  | 8,039,000         | 53.65      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.50   | Call       |           | 4,015.00000  | 3,961,000         | 17.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 17.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Put        |           | 8,235.00000  | 8,289,000         | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Call       |           | 0.00000      | 0,000             | 52.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Put        |           | 6,235.00000  | 6,289,000         | 52.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.75   | Call       |           | 3,765.00000  | 3,711,000         | 17.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 17.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,435.00000  | 8,489,000         | 53.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,565.00000  | 3,511,000         | 17.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 17.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future |        |            | 7.59030   | 7.64630      |                   | 16.87      | 58,035,433.80 | 7,646            | 55,192.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Call       |           | 91.00000     | 80,000            | 20.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Put        |           | 845.00000    | 890,000           | 20.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,504.00000  | 8,560,000         | 37.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Call       |           | 0.00000      | 0,000             | 33.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,504.00000  | 6,560,000         | 33.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,496.00000  | 3,440,000         | 24.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 24.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,554.00000  | 8,610,000         | 37.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 33.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,554.00000  | 6,610,000         | 33.50      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,446.00000  | 3,390,000         | 25.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 25.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,654.00000  | 8,710,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Put        |           | 8,954.00000  | 9,010,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Put        |           | 9,154.00000  | 9,210,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Call       |           | 0.00000      | 0,000             | 35.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Put        |           | 7,154.00000  | 7,210,000         | 35.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Call       |           | 3.00000      | 2,000             | 26.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Put        |           | 3,157.00000  | 3,212,000         | 26.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Put        |           | 9,104.00000  | 9,160,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Call       |           | 0.00000      | 0,000             | 35.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Put        |           | 7,104.00000  | 7,160,000         | 35.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Call       |           | 3.00000      | 3,000             | 26.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Put        |           | 3,107.00000  | 3,163,000         | 26.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.75   | Call       |           | 1,898.00000  | 1,842,000         | 21.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.75   | Put        |           | 2.00000      | 2,000             | 21.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.75   | Call       |           | 2,896.00000  | 2,840,000         | 26.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.75   | Put        |           | 0.00000      | 0,000             | 26.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Put        |           | 9,054.00000  | 9,110,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Call       |           | 0.00000      | 0,000             | 34.95      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Put        |           | 7,054.00000  | 7,110,000         | 34.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Put        |           | 8,854.00000  | 8,910,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Put        |           | 8,904.00000  | 8,960,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Put        |           | 8,804.00000  | 8,860,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.45  | Call       |           | 0.00000      | 0,000             | 34.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.45  | Put        |           | 6,804.00000  | 6,860,000         | 34.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Call       |           | 378.00000    | 340,000           | 16.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Put        |           | 182.00000    | 200,000           | 16.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.45   | Call       |           | 1,204.00000  | 1,148,000         | 16.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.45   | Put        |           | 8.00000      | 8,000             | 16.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.45   | Call       |           | 2,197.00000  | 2,141,000         | 23.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.45   | Put        |           | 1.00000      | 1,000             | 23.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.45   | Call       |           | 3,196.00000  | 3,140,000         | 26.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.45   | Put        |           | 0.00000      | 0,000             | 26.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,704.00000  | 8,760,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Call       |           | 0.00000      | 0,000             | 33.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,704.00000  | 6,760,000         | 33.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,302.00000  | 1,246,000         | 17.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.35   | Put        |           | 6.00000      | 6,000             | 17.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,297.00000  | 2,241,000         | 23.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.35   | Put        |           | 1.00000      | 1,000             | 23.54      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,296.00000  | 3,240,000         | 25.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.35   | Put        |           | 0.00000      | 0,000             | 25.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,604.00000  | 8,660,000         | 37.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.25   | Call       |           | 506.00000    | 462,000           | 16.42      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.25   | Put        |           | 110.00000    | 122,000           | 16.42      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,401.00000  | 1,345,000         | 17.98      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.25   | Put        |           | 5.00000      | 5,000             | 17.98      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,396.00000  | 3,340,000         | 25.23      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 25.23      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Call       |           | 0.00000      | 0,000             | 33.79      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,654.00000  | 6,710,000         | 33.79      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Call       |           | 0.00000      | 0,000             | 29.86      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Put        |           | 5,154.00000  | 5,210,000         | 29.86      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Call       |           | 105.00000    | 92,000            | 19.96      | 0.00         | 0                | 140.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Put        |           | 759.00000    | 802,000           | 19.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Call       |           | 471.00000    | 429,000           | 16.48      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Put        |           | 125.00000    | 139,000           | 16.48      | 1,390,000.00 | 10,000           | 10,000.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,352.00000  | 1,296,000         | 17.64      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.30   | Put        |           | 6.00000      | 6,000             | 17.64      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,347.00000  | 2,291,000         | 23.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.30   | Put        |           | 1.00000      | 1,000             | 23.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,346.00000  | 3,290,000         | 25.46      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.30   | Put        |           | 0.00000      | 0,000             | 25.46      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Call       |           | 85.00000     | 75,000            | 20.62      | 0.00         | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Put        |           | 889.00000    | 935,000           | 20.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Call       |           | 57.00000     | 50,000            | 21.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Put        |           | 1,161.00000  | 1,210,000         | 21.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 34.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Put        |           | 6,954.00000  | 7,010,000         | 34.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 34.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Put        |           | 6,904.00000  | 6,960,000         | 34.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Call       |           | 1.00000      | 1,000             | 27.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Put        |           | 3,905.00000  | 3,961,000         | 27.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 34.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Put        |           | 6,854.00000  | 6,910,000         | 34.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Call       |           | 61.00000     | 54,000            | 21.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,115.00000  | 1,164,000         | 21.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.70   | Call       |           | 961.00000    | 908,000           | 15.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.70   | Put        |           | 15.00000     | 18,000            | 15.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.70   | Call       |           | 1,948.00000  | 1,892,000         | 21.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.70   | Put        |           | 2.00000      | 2,000             | 21.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.70   | Call       |           | 2,946.00000  | 2,890,000         | 26.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.70   | Put        |           | 0.00000      | 0,000             | 26.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Call       |           | 80.00000     | 70,000            | 20.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Put        |           | 934.00000    | 980,000           | 20.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Call       |           | 350.00000    | 314,000           | 16.74      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Put        |           | 204.00000    | 224,000           | 16.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.50   | Call       |           | 2,147.00000  | 2,091,000         | 22.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.50   | Put        |           | 1.00000      | 1,000             | 22.88      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.50   | Call       |           | 3,146.00000  | 3,090,000         | 26.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.50   | Put        |           | 0.00000      | 0,000             | 26.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 30.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Put        |           | 5,404.00000  | 5,460,000         | 30.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Call       |           | 0.00000      | 0,000             | 28.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,404.00000  | 4,460,000         | 28.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Call       |           | 2.00000      | 2,000             | 26.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Put        |           | 3,406.00000  | 3,462,000         | 26.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 74.00000     | 65,000            | 21.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 978.00000    | 1,025,000         | 21.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Call       |           | 323.00000    | 289,000           | 16.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Put        |           | 227.00000    | 249,000           | 16.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.55   | Call       |           | 1,106.00000  | 1,050,000         | 15.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.55   | Put        |           | 10.00000     | 10,000            | 15.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.55   | Call       |           | 2,097.00000  | 2,041,000         | 22.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.55   | Put        |           | 1.00000      | 1,000             | 22.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.55   | Call       |           | 3,096.00000  | 3,040,000         | 26.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.55   | Put        |           | 0.00000      | 0,000             | 26.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 30.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Put        |           | 5,454.00000  | 5,510,000         | 30.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Call       |           | 0.00000      | 0,000             | 28.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,454.00000  | 4,510,000         | 28.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Call       |           | 2.00000      | 1,000             | 26.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Put        |           | 3,456.00000  | 3,511,000         | 26.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 70.00000     | 61,000            | 21.28      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,024.00000  | 1,071,000         | 21.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.60   | Call       |           | 1,057.00000  | 1,001,000         | 15.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.60   | Put        |           | 11.00000     | 11,000            | 15.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.60   | Call       |           | 2,047.00000  | 1,992,000         | 22.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.60   | Put        |           | 1.00000      | 2,000             | 22.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.60   | Call       |           | 3,046.00000  | 2,990,000         | 26.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.60   | Put        |           | 0.00000      | 0,000             | 26.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 30.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Put        |           | 5,504.00000  | 5,560,000         | 30.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Call       |           | 2.00000      | 1,000             | 26.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Put        |           | 3,506.00000  | 3,561,000         | 26.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Call       |           | 65.00000     | 57,000            | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Put        |           | 1,069.00000  | 1,117,000         | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.65   | Call       |           | 1,008.00000  | 954,000           | 15.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.65   | Put        |           | 12.00000     | 14,000            | 15.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.65   | Call       |           | 1,998.00000  | 1,942,000         | 22.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.65   | Put        |           | 2.00000      | 2,000             | 22.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.65   | Call       |           | 2,996.00000  | 2,940,000         | 26.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.65   | Put        |           | 0.00000      | 0,000             | 26.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Call       |           | 0.00000      | 0,000             | 31.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Put        |           | 5,654.00000  | 5,710,000         | 31.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Call       |           | 0.00000      | 0,000             | 28.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,654.00000  | 4,710,000         | 28.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Call       |           | 1.00000      | 1,000             | 26.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Put        |           | 3,655.00000  | 3,711,000         | 26.84      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Call       |           | 54.00000     | 47,000            | 22.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Put        |           | 1,208.00000  | 1,257,000         | 22.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Call       |           | 219.00000    | 195,000           | 17.75      | 0.00  | 0                | 21,795.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Put        |           | 373.00000    | 405,000           | 17.75      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.80   | Call       |           | 870.00000    | 817,000           | 15.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.80   | Put        |           | 24.00000     | 27,000            | 15.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.80   | Call       |           | 1,848.00000  | 1,792,000         | 21.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.80   | Put        |           | 2.00000      | 2,000             | 21.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.80   | Call       |           | 2,846.00000  | 2,790,000         | 25.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.80   | Put        |           | 0.00000      | 0,000             | 25.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Call       |           | 203.00000    | 181,000           | 17.97      | 0.00  | 0                | 450.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Put        |           | 407.00000    | 441,000           | 17.97      | 0.00  | 0                | 430.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.85   | Call       |           | 825.00000    | 773,000           | 15.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.85   | Put        |           | 29.00000     | 33,000            | 15.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,798.00000  | 1,742,000         | 20.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.85   | Put        |           | 2.00000      | 2,000             | 20.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,796.00000  | 2,740,000         | 25.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.85   | Put        |           | 0.00000      | 0,000             | 25.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Call       |           | 0.00000      | 0,000             | 31.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Put        |           | 5,754.00000  | 5,810,000         | 31.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Call       |           | 1.00000      | 1,000             | 26.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Put        |           | 3,755.00000  | 3,811,000         | 26.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Call       |           | 47.00000     | 42,000            | 22.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Put        |           | 1,301.00000  | 1,352,000         | 22.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Call       |           | 189.00000    | 167,000           | 18.19      | 0.00  | 0                | 55.00         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Put        |           | 443.00000    | 477,000           | 18.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.90   | Call       |           | 781.00000    | 730,000           | 15.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.90   | Put        |           | 35.00000     | 40,000            | 15.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,749.00000  | 1,693,000         | 20.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.90   | Put        |           | 3.00000      | 3,000             | 20.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,746.00000  | 2,690,000         | 25.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.90   | Put        |           | 0.00000      | 0,000             | 25.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Call       |           | 0.00000      | 0,000             | 31.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Put        |           | 5,854.00000  | 5,910,000         | 31.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Call       |           | 1.00000      | 1,000             | 26.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Put        |           | 3,855.00000  | 3,911,000         | 26.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Call       |           | 0.00000      | 0,000             | 32.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Put        |           | 6,054.00000  | 6,110,000         | 32.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Call       |           | 0.00000      | 0,000             | 29.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Put        |           | 5,054.00000  | 5,110,000         | 29.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Call       |           | 1.00000      | 1,000             | 27.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Put        |           | 4,055.00000  | 4,111,000         | 27.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Call       |           | 3.00000      | 3,000             | 26.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Put        |           | 3,057.00000  | 3,113,000         | 26.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Call       |           | 0.00000      | 0,000             | 31.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Put        |           | 6,004.00000  | 6,060,000         | 31.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Call       |           | 0.00000      | 0,000             | 29.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Put        |           | 5,004.00000  | 5,060,000         | 29.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Call       |           | 1.00000      | 1,000             | 27.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Put        |           | 4,005.00000  | 4,061,000         | 27.16      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.15   | Call       |           | 578.00000    | 532,000           | 16.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.15   | Put        |           | 82.00000     | 92,000            | 16.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,500.00000  | 1,444,000         | 18.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.15   | Put        |           | 4.00000      | 4,000             | 18.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,497.00000  | 2,441,000         | 24.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.15   | Put        |           | 1.00000      | 1,000             | 24.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Call       |           | 0.00000      | 0,000             | 31.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Put        |           | 5,954.00000  | 6,010,000         | 31.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Call       |           | 1.00000      | 1,000             | 27.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Put        |           | 3,955.00000  | 4,011,000         | 27.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 4.00000      | 3,000             | 26.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 2,958.00000  | 3,013,000         | 26.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Call       |           | 38.00000     | 33,000            | 23.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,492.00000  | 1,543,000         | 23.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.10   | Call       |           | 140.00000    | 124,000           | 19.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.10   | Put        |           | 594.00000    | 634,000           | 19.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.10   | Call       |           | 616.00000    | 569,000           | 16.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.10   | Put        |           | 70.00000     | 79,000            | 16.22      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,550.00000  | 1,494,000         | 19.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.10   | Put        |           | 4.00000      | 4,000             | 19.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,547.00000  | 2,491,000         | 24.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.10   | Put        |           | 1.00000      | 1,000             | 24.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Call       |           | 0.00000      | 0,000             | 31.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Put        |           | 5,804.00000  | 5,860,000         | 31.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Call       |           | 1.00000      | 1,000             | 26.94      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Put        |           | 3,805.00000  | 3,861,000         | 26.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Call       |           | 175.00000    | 155,000           | 18.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Put        |           | 479.00000    | 515,000           | 18.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.95   | Call       |           | 738.00000    | 688,000           | 16.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.95   | Put        |           | 42.00000     | 48,000            | 16.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,699.00000  | 1,643,000         | 20.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.95   | Put        |           | 3.00000      | 3,000             | 20.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,696.00000  | 2,640,000         | 25.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.95   | Put        |           | 0.00000      | 0,000             | 25.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Call       |           | 0.00000      | 0,000             | 31.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Put        |           | 5,704.00000  | 5,760,000         | 31.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Call       |           | 0.00000      | 0,000             | 28.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,704.00000  | 4,760,000         | 28.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Call       |           | 1.00000      | 1,000             | 26.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Put        |           | 3,705.00000  | 3,761,000         | 26.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Call       |           | 45.00000     | 39,000            | 22.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Put        |           | 1,349.00000  | 1,399,000         | 22.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Call       |           | 50.00000     | 44,000            | 22.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Put        |           | 1,254.00000  | 1,304,000         | 22.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 30.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Put        |           | 5,354.00000  | 5,410,000         | 30.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Call       |           | 0.00000      | 0,000             | 27.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,354.00000  | 4,410,000         | 27.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Call       |           | 42.00000     | 37,000            | 23.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Put        |           | 1,396.00000  | 1,447,000         | 23.05      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.00   | Call       |           | 696.00000    | 647,000           | 16.10      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.00   | Put        |           | 50.00000     | 57,000            | 16.10      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,649.00000  | 1,593,000         | 19.70      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.00   | Put        |           | 3.00000      | 3,000             | 19.70      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Call       |           | 0.00000      | 0,000             | 30.80      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Put        |           | 5,554.00000  | 5,610,000         | 30.80      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Call       |           | 1.00000      | 1,000             | 26.77      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Put        |           | 3,555.00000  | 3,611,000         | 26.77      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Call       |           | 34.00000     | 30,000            | 23.93      | 0.00         | 0                | 21,795.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Put        |           | 1,588.00000  | 1,640,000         | 23.93      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.20   | Call       |           | 541.00000    | 496,000           | 16.35      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.20   | Put        |           | 95.00000     | 106,000           | 16.35      | 1,060,000.00 | 10,000           | 10,000.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,451.00000  | 1,395,000         | 18.32      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.20   | Put        |           | 5.00000      | 5,000             | 18.32      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,447.00000  | 2,391,000         | 24.19      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.20   | Put        |           | 1.00000      | 1,000             | 24.19      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Call       |           | 1.00000      | 0,000             | 27.63      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,205.00000  | 4,260,000         | 27.63      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Call       |           | 32.00000     | 28,000            | 24.15      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Put        |           | 1,636.00000  | 1,688,000         | 24.15      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Call       |           | 40.00000     | 35,000            | 23.27      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Put        |           | 1,444.00000  | 1,495,000         | 23.27      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Call       |           | 439.00000    | 398,000           | 16.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Put        |           | 143.00000    | 158,000           | 16.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Call       |           | 0.00000      | 0,000             | 37.28      | 0.00         | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Put        |           | 7,854.00000  | 7,910,000         | 37.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 32.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,354.00000  | 6,410,000         | 32.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 29.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Put        |           | 4,854.00000  | 4,910,000         | 29.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Call       |           | 2.00000      | 2,000             | 26.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Put        |           | 3,356.00000  | 3,412,000         | 26.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.50   | Call       |           | 1,155.00000  | 1,099,000         | 16.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.50   | Put        |           | 9.00000      | 9,000             | 16.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,646.00000  | 2,590,000         | 25.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.00   | Put        |           | 0.00000      | 0,000             | 25.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.50   | Call       |           | 4,146.00000  | 4,090,000         | 22.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 22.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Put        |           | 8,104.00000  | 8,160,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Call       |           | 0.00000      | 0,000             | 33.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,604.00000  | 6,660,000         | 33.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Call       |           | 1.00000      | 1,000             | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Put        |           | 3,605.00000  | 3,661,000         | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Call       |           | 113.00000    | 99,000            | 19.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Put        |           | 717.00000    | 759,000           | 19.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.75   | Call       |           | 915.00000    | 862,000           | 15.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.75   | Put        |           | 19.00000     | 22,000            | 15.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,397.00000  | 2,341,000         | 23.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.25   | Put        |           | 1.00000      | 1,000             | 23.97      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.75   | Call       |           | 3,896.00000  | 3,840,000         | 22.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 22.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Call       |           | 30.00000     | 27,000            | 24.37      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Put        |           | 1,684.00000  | 1,737,000         | 24.37      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Call       |           | 298.00000    | 265,000           | 16.87      | 0.00         | 0                | 390.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Put        |           | 252.00000    | 275,000           | 16.87      | 0.00         | 0                | 130.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Call       |           | 0.00000      | 0,000             | 28.57      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,604.00000  | 4,660,000         | 28.57      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Call       |           | 1.00000      | 0,000             | 27.74      | 0.00         | 0                | 21,978.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,255.00000  | 4,310,000         | 27.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Call       |           | 35.00000     | 31,000            | 23.71      | 0.00         | 0                | 21,978.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Put        |           | 1,539.00000  | 1,591,000         | 23.71      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Call       |           | 29.00000     | 25,000            | 24.59      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Put        |           | 1,733.00000  | 1,785,000         | 24.59      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.65   | Call       |           | 274.00000    | 246,000           | 17.09      | 0.00         | 0                | 100.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.65   | Put        |           | 278.00000    | 306,000           | 17.09      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Call       |           | 0.00000      | 0,000             | 28.45      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,554.00000  | 4,610,000         | 28.45      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Call       |           | 22.00000     | 20,000            | 25.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Put        |           | 1,976.00000  | 2,030,000         | 25.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Call       |           | 25.00000     | 22,000            | 25.25      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Put        |           | 1,879.00000  | 1,932,000         | 25.25      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Call       |           | 254.00000    | 228,000           | 17.31      | 2,280,000.00 | 10,000           | 10,600.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Put        |           | 308.00000    | 338,000           | 17.31      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Call       |           | 21.00000     | 18,000            | 25.73      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Put        |           | 2,025.00000  | 2,078,000         | 25.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Call       |           | 23.00000     | 21,000            | 25.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Put        |           | 1,927.00000  | 1,981,000         | 25.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Call       |           | 26.00000     | 23,000            | 25.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Put        |           | 1,830.00000  | 1,883,000         | 25.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Call       |           | 236.00000    | 211,000           | 17.53      | 0.00  | 0                | 33.00         |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Put        |           | 340.00000    | 371,000           | 17.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Call       |           | 0.00000      | 0,000             | 29.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Put        |           | 4,904.00000  | 4,960,000         | 29.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Call       |           | 130.00000    | 115,000           | 19.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Put        |           | 634.00000    | 675,000           | 19.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Call       |           | 0.00000      | 0,000             | 29.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Put        |           | 5,104.00000  | 5,160,000         | 29.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Call       |           | 4.00000      | 3,000             | 26.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Put        |           | 3,008.00000  | 3,063,000         | 26.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 5.00000      | 4,000             | 26.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 2,909.00000  | 2,964,000         | 26.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Call       |           | 5.00000      | 4,000             | 26.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2,809.00000  | 2,864,000         | 26.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Call       |           | 98.00000     | 86,000            | 20.18      | 0.00  | 0                | 1,900.00      |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Put        |           | 802.00000    | 846,000           | 20.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Call       |           | 0.00000      | 0,000             | 29.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Put        |           | 4,954.00000  | 5,010,000         | 29.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Call       |           | 5.00000      | 4,000             | 26.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2,859.00000  | 2,914,000         | 26.30      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Call       |           | 6.00000      | 5,000             | 26.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,760.00000  | 2,815,000         | 26.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Call       |           | 121.00000    | 107,000           | 19.52      | 0.00  | 0                | 135.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Put        |           | 675.00000    | 717,000           | 19.52      | 0.00  | 0                | 6.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Call       |           | 0.00000      | 0,000             | 29.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Put        |           | 4,804.00000  | 4,860,000         | 29.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Call       |           | 6.00000      | 5,000             | 26.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,710.00000  | 2,765,000         | 26.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Call       |           | 8.00000      | 6,000             | 26.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,612.00000  | 2,666,000         | 26.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Call       |           | 9.00000      | 8,000             | 26.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,513.00000  | 2,568,000         | 26.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Call       |           | 11.00000     | 9,000             | 26.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,415.00000  | 2,469,000         | 26.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Call       |           | 13.00000     | 11,000            | 25.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,317.00000  | 2,371,000         | 25.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Call       |           | 15.00000     | 13,000            | 25.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,219.00000  | 2,273,000         | 25.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Call       |           | 18.00000     | 15,000            | 25.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Put        |           | 2,122.00000  | 2,175,000         | 25.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Call       |           | 151.00000    | 133,000           | 18.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Put        |           | 555.00000    | 593,000           | 18.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Call       |           | 0.00000      | 0,000             | 28.33      | 0.00  | 0                | 26,596.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,504.00000  | 4,560,000         | 28.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Call       |           | 27.00000     | 24,000            | 24.81      | 0.00  | 0                | 26,596.00     |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Put        |           | 1,781.00000  | 1,834,000         | 24.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Call       |           | 0.00000      | 0,000             | 28.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,754.00000  | 4,810,000         | 28.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Call       |           | 7.00000      | 6,000             | 26.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,661.00000  | 2,716,000         | 26.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Call       |           | 8.00000      | 7,000             | 26.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,562.00000  | 2,617,000         | 26.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Call       |           | 10.00000     | 8,000             | 26.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,464.00000  | 2,518,000         | 26.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Call       |           | 14.00000     | 12,000            | 25.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,268.00000  | 2,322,000         | 25.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Call       |           | 17.00000     | 14,000            | 25.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Put        |           | 2,171.00000  | 2,224,000         | 25.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Call       |           | 20.00000     | 17,000            | 25.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Put        |           | 2,074.00000  | 2,127,000         | 25.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Call       |           | 162.00000    | 144,000           | 18.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Put        |           | 516.00000    | 554,000           | 18.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Call       |           | 12.00000     | 10,000            | 25.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,366.00000  | 2,420,000         | 25.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Put        |           | 8,054.00000  | 8,110,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.70   | Call       |           | 3,946.00000  | 3,890,000         | 22.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 22.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Call       |           | 0.00000      | 0,000             | 32.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Put        |           | 6,104.00000  | 6,160,000         | 32.18      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Call       |           | 1.00000      | 0,000             | 27.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Put        |           | 4,105.00000  | 4,160,000         | 27.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Put        |           | 8,154.00000  | 8,210,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Call       |           | 0.00000      | 0,000             | 32.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Put        |           | 6,154.00000  | 6,210,000         | 32.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Call       |           | 1.00000      | 0,000             | 27.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Put        |           | 4,155.00000  | 4,210,000         | 27.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.80   | Call       |           | 3,846.00000  | 3,790,000         | 23.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 23.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,304.00000  | 8,360,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 32.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,304.00000  | 6,360,000         | 32.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Call       |           | 0.00000      | 0,000             | 27.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,304.00000  | 4,360,000         | 27.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,696.00000  | 3,640,000         | 23.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 23.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,204.00000  | 8,260,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 32.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,204.00000  | 6,260,000         | 32.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,796.00000  | 3,740,000         | 23.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 23.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Put        |           | 9,854.00000  | 9,910,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,254.00000  | 8,310,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 32.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,254.00000  | 6,310,000         | 32.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,746.00000  | 3,690,000         | 23.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 23.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,354.00000  | 8,410,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,646.00000  | 3,590,000         | 24.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 24.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,404.00000  | 8,460,000         | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Call       |           | 0.00000      | 0,000             | 33.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,404.00000  | 6,460,000         | 33.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.05   | Call       |           | 656.00000    | 607,000           | 16.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.05   | Put        |           | 60.00000     | 67,000            | 16.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,599.00000  | 1,544,000         | 19.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.05   | Put        |           | 3.00000      | 4,000             | 19.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,597.00000  | 2,541,000         | 24.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.05   | Put        |           | 1.00000      | 1,000             | 24.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,596.00000  | 3,540,000         | 24.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 24.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Put        |           | 7,954.00000  | 8,010,000         | 37.58      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.60   | Call       |           | 4,046.00000  | 3,990,000         | 22.28      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 22.28      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Put        |           | 8,004.00000  | 8,060,000         | 37.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.65   | Call       |           | 3,996.00000  | 3,940,000         | 22.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 22.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 37.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,454.00000  | 8,510,000         | 37.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 33.20      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,454.00000  | 6,510,000         | 33.20      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,546.00000  | 3,490,000         | 24.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 24.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.40   | Call       |           | 408.00000    | 369,000           | 16.61      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.40   | Put        |           | 162.00000    | 179,000           | 16.61      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future |        |            | 7.72060   | 7.77900      |                   | 17.81      | 1,582,723.00 | 205              | 7,087.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.85  | Call       |           | 1.00000      | 0,000             | 30.83      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,072.00000  | 8,129,000         | 30.83      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.85  | Call       |           | 1.00000      | 1,000             | 28.05      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,072.00000  | 6,130,000         | 28.05      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.85  | Call       |           | 20.00000     | 17,000            | 29.50      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,091.00000  | 4,146,000         | 29.50      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.85   | Call       |           | 75.00000     | 68,000            | 25.17      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,146.00000  | 2,197,000         | 25.17      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.85   | Call       |           | 996.00000    | 946,000           | 16.65      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.85   | Put        |           | 67.00000     | 75,000            | 16.65      | 0.00         | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,937.00000  | 1,880,000         | 19.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.85   | Put        |           | 8.00000      | 9,000             | 19.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,930.00000  | 2,872,000         | 24.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.85   | Put        |           | 1.00000      | 1,000             | 24.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,929.00000  | 3,871,000         | 29.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 29.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.80  | Call       |           | 1.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.80  | Put        |           | 8,022.00000  | 8,079,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.80  | Call       |           | 1.00000      | 1,000             | 27.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.80  | Put        |           | 6,022.00000  | 6,080,000         | 27.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.80  | Call       |           | 21.00000     | 19,000            | 29.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.80  | Put        |           | 4,042.00000  | 4,098,000         | 29.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Call       |           | 78.00000     | 71,000            | 25.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Put        |           | 2,099.00000  | 2,150,000         | 25.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.80   | Call       |           | 400.00000    | 370,000           | 18.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.80   | Put        |           | 421.00000    | 449,000           | 18.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.80   | Call       |           | 1,038.00000  | 986,000           | 16.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.80   | Put        |           | 59.00000     | 65,000            | 16.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.80   | Call       |           | 1,986.00000  | 1,929,000         | 19.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.80   | Put        |           | 7.00000      | 8,000             | 19.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.80   | Call       |           | 2,980.00000  | 2,922,000         | 24.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.80   | Put        |           | 1.00000      | 1,000             | 24.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.80   | Call       |           | 3,979.00000  | 3,921,000         | 29.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 29.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.85   | Call       |           | 381.00000    | 352,000           | 18.34      | 0.00  | 0                | 509.00        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.85   | Put        |           | 452.00000    | 481,000           | 18.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,121.00000  | 8,179,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.90  | Call       |           | 1.00000      | 1,000             | 28.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,122.00000  | 6,180,000         | 28.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.90  | Call       |           | 19.00000     | 16,000            | 29.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,140.00000  | 4,195,000         | 29.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.90   | Call       |           | 72.00000     | 65,000            | 25.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,193.00000  | 2,244,000         | 25.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.90   | Call       |           | 363.00000    | 335,000           | 18.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.90   | Put        |           | 484.00000    | 514,000           | 18.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Call       |           | 956.00000    | 906,000           | 16.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Put        |           | 77.00000     | 85,000            | 16.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,888.00000  | 1,831,000         | 19.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.90   | Put        |           | 9.00000      | 10,000            | 19.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,881.00000  | 2,822,000         | 24.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.90   | Put        |           | 2.00000      | 1,000             | 24.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,879.00000  | 3,821,000         | 29.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 29.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,171.00000  | 8,229,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.95  | Call       |           | 1.00000      | 1,000             | 28.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,172.00000  | 6,230,000         | 28.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.95  | Call       |           | 18.00000     | 15,000            | 29.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,189.00000  | 4,244,000         | 29.41      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.95   | Call       |           | 69.00000     | 63,000            | 25.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,240.00000  | 2,292,000         | 25.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.95   | Call       |           | 346.00000    | 320,000           | 18.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.95   | Put        |           | 517.00000    | 549,000           | 18.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.95   | Call       |           | 916.00000    | 867,000           | 16.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.95   | Put        |           | 87.00000     | 96,000            | 16.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,839.00000  | 1,782,000         | 19.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.95   | Put        |           | 10.00000     | 11,000            | 19.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,831.00000  | 2,772,000         | 23.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.95   | Put        |           | 2.00000      | 1,000             | 23.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,829.00000  | 3,771,000         | 28.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 28.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,271.00000  | 8,329,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.05  | Call       |           | 1.00000      | 1,000             | 28.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,272.00000  | 6,330,000         | 28.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.05  | Call       |           | 16.00000     | 14,000            | 29.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,287.00000  | 4,343,000         | 29.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.05  | Call       |           | 64.00000     | 58,000            | 25.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,335.00000  | 2,387,000         | 25.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.05   | Call       |           | 315.00000    | 290,000           | 19.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.05   | Put        |           | 586.00000    | 619,000           | 19.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.05   | Call       |           | 839.00000    | 792,000           | 16.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.05   | Put        |           | 110.00000    | 121,000           | 16.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,742.00000  | 1,684,000         | 18.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.05   | Put        |           | 13.00000     | 13,000            | 18.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,731.00000  | 2,673,000         | 23.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.05   | Put        |           | 2.00000      | 2,000             | 23.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,729.00000  | 3,671,000         | 28.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 28.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,321.00000  | 8,379,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.10  | Call       |           | 1.00000      | 1,000             | 28.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,322.00000  | 6,380,000         | 28.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.10  | Call       |           | 15.00000     | 13,000            | 29.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,336.00000  | 4,392,000         | 29.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.10  | Call       |           | 62.00000     | 56,000            | 25.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,383.00000  | 2,435,000         | 25.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.10   | Call       |           | 300.00000    | 276,000           | 19.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.10   | Put        |           | 621.00000    | 655,000           | 19.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.10   | Call       |           | 803.00000    | 756,000           | 16.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.10   | Put        |           | 124.00000    | 135,000           | 16.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,693.00000  | 1,636,000         | 18.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.10   | Put        |           | 14.00000     | 15,000            | 18.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,681.00000  | 2,623,000         | 23.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.10   | Put        |           | 2.00000      | 2,000             | 23.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,679.00000  | 3,621,000         | 28.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 28.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,371.00000  | 8,429,000         | 30.83      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.15  | Call       |           | 1.00000      | 1,000             | 28.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,372.00000  | 6,430,000         | 28.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.15  | Call       |           | 14.00000     | 12,000            | 29.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,385.00000  | 4,441,000         | 29.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.15  | Call       |           | 60.00000     | 54,000            | 25.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,431.00000  | 2,483,000         | 25.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.15   | Call       |           | 286.00000    | 264,000           | 19.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.15   | Put        |           | 657.00000    | 693,000           | 19.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.15   | Call       |           | 767.00000    | 721,000           | 17.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.15   | Put        |           | 138.00000    | 150,000           | 17.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,645.00000  | 1,588,000         | 18.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.15   | Put        |           | 16.00000     | 17,000            | 18.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,631.00000  | 2,573,000         | 22.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.15   | Put        |           | 2.00000      | 2,000             | 22.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,629.00000  | 3,571,000         | 27.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 27.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,521.00000  | 8,579,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.30  | Call       |           | 1.00000      | 1,000             | 28.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,522.00000  | 6,580,000         | 28.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.30  | Call       |           | 12.00000     | 10,000            | 29.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,533.00000  | 4,589,000         | 29.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.30  | Call       |           | 54.00000     | 49,000            | 26.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,575.00000  | 2,628,000         | 26.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.30   | Call       |           | 666.00000    | 623,000           | 17.27      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.30   | Put        |           | 187.00000    | 202,000           | 17.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,500.00000  | 1,444,000         | 17.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.30   | Put        |           | 21.00000     | 23,000            | 17.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,482.00000  | 2,424,000         | 22.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.30   | Put        |           | 3.00000      | 3,000             | 22.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,480.00000  | 3,421,000         | 27.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.30   | Put        |           | 1.00000      | 0,000             | 27.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,471.00000  | 8,529,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.25  | Call       |           | 1.00000      | 1,000             | 28.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,472.00000  | 6,530,000         | 28.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.25  | Call       |           | 12.00000     | 11,000            | 29.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,483.00000  | 4,540,000         | 29.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.25  | Call       |           | 56.00000     | 50,000            | 26.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,527.00000  | 2,579,000         | 26.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.25   | Call       |           | 261.00000    | 240,000           | 19.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.25   | Put        |           | 732.00000    | 769,000           | 19.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.25   | Call       |           | 698.00000    | 655,000           | 17.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.25   | Put        |           | 169.00000    | 184,000           | 17.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,548.00000  | 1,491,000         | 18.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.25   | Put        |           | 19.00000     | 20,000            | 18.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,532.00000  | 2,474,000         | 22.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.25   | Put        |           | 3.00000      | 3,000             | 22.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,529.00000  | 3,471,000         | 27.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 27.49      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,621.00000  | 8,679,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.40  | Call       |           | 1.00000      | 1,000             | 28.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,622.00000  | 6,680,000         | 28.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.40  | Call       |           | 10.00000     | 9,000             | 29.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,631.00000  | 4,688,000         | 29.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.40  | Call       |           | 50.00000     | 45,000            | 26.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,671.00000  | 2,724,000         | 26.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.40   | Call       |           | 227.00000    | 209,000           | 20.26      | 0.00  | 0                | 585.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.40   | Put        |           | 848.00000    | 888,000           | 20.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.40   | Call       |           | 604.00000    | 563,000           | 17.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.40   | Put        |           | 225.00000    | 242,000           | 17.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,405.00000  | 1,349,000         | 17.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.40   | Put        |           | 26.00000     | 28,000            | 17.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,383.00000  | 2,325,000         | 21.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.40   | Put        |           | 4.00000      | 4,000             | 21.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,380.00000  | 3,321,000         | 26.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.40   | Put        |           | 1.00000      | 0,000             | 26.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.30   | Call       |           | 249.00000    | 229,000           | 19.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.30   | Put        |           | 770.00000    | 808,000           | 19.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.70  | Call       |           | 1.00000      | 1,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.70  | Put        |           | 7,922.00000  | 7,980,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.70  | Call       |           | 2.00000      | 1,000             | 27.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.70  | Put        |           | 5,923.00000  | 5,980,000         | 27.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.70  | Call       |           | 23.00000     | 21,000            | 29.64      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.70  | Put        |           | 3,944.00000  | 4,000,000         | 29.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.70   | Call       |           | 83.00000     | 76,000            | 24.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.70   | Put        |           | 2,004.00000  | 2,055,000         | 24.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.70   | Call       |           | 443.00000    | 409,000           | 17.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.70   | Put        |           | 364.00000    | 388,000           | 17.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.70   | Call       |           | 1,125.00000  | 1,070,000         | 16.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.70   | Put        |           | 46.00000     | 49,000            | 16.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.70   | Call       |           | 2,085.00000  | 2,027,000         | 20.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.70   | Put        |           | 6.00000      | 6,000             | 20.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.70   | Call       |           | 3,080.00000  | 3,022,000         | 25.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.70   | Put        |           | 1.00000      | 1,000             | 25.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.70   | Call       |           | 4,079.00000  | 4,021,000         | 30.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 30.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.75  | Call       |           | 1.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.75  | Put        |           | 7,972.00000  | 8,029,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.75  | Call       |           | 2.00000      | 1,000             | 27.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.75  | Put        |           | 5,973.00000  | 6,030,000         | 27.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.75  | Call       |           | 23.00000     | 20,000            | 29.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.75  | Put        |           | 3,994.00000  | 4,049,000         | 29.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.75   | Call       |           | 81.00000     | 73,000            | 24.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.75   | Put        |           | 2,052.00000  | 2,102,000         | 24.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.75   | Call       |           | 420.00000    | 389,000           | 17.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.75   | Put        |           | 391.00000    | 418,000           | 17.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.75   | Call       |           | 1,080.00000  | 1,028,000         | 16.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.75   | Put        |           | 51.00000     | 57,000            | 16.51      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.75   | Call       |           | 2,036.00000  | 1,978,000         | 19.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.75   | Put        |           | 7.00000      | 7,000             | 19.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.75   | Call       |           | 3,030.00000  | 2,972,000         | 25.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.75   | Put        |           | 1.00000      | 1,000             | 25.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.75   | Call       |           | 4,029.00000  | 3,971,000         | 29.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 29.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,221.00000  | 8,279,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.00  | Call       |           | 1.00000      | 1,000             | 28.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,222.00000  | 6,280,000         | 28.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.00  | Call       |           | 17.00000     | 15,000            | 29.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,238.00000  | 4,294,000         | 29.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Call       |           | 67.00000     | 61,000            | 25.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,288.00000  | 2,340,000         | 25.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.00   | Call       |           | 330.00000    | 304,000           | 18.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.00   | Put        |           | 551.00000    | 583,000           | 18.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.00   | Call       |           | 877.00000    | 829,000           | 16.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.00   | Put        |           | 98.00000     | 108,000           | 16.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,790.00000  | 1,733,000         | 18.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.00   | Put        |           | 11.00000     | 12,000            | 18.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,781.00000  | 2,723,000         | 23.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.00   | Put        |           | 2.00000      | 2,000             | 23.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,779.00000  | 3,721,000         | 28.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 28.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,421.00000  | 8,479,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.20  | Call       |           | 1.00000      | 1,000             | 28.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,422.00000  | 6,480,000         | 28.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.20  | Call       |           | 13.00000     | 11,000            | 29.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,434.00000  | 4,490,000         | 29.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Call       |           | 58.00000     | 52,000            | 26.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,479.00000  | 2,531,000         | 26.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.20   | Call       |           | 273.00000    | 251,000           | 19.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.20   | Put        |           | 694.00000    | 730,000           | 19.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.20   | Call       |           | 732.00000    | 687,000           | 17.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.20   | Put        |           | 153.00000    | 166,000           | 17.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,596.00000  | 1,539,000         | 18.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.20   | Put        |           | 17.00000     | 18,000            | 18.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,582.00000  | 2,523,000         | 22.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.20   | Put        |           | 3.00000      | 2,000             | 22.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,579.00000  | 3,521,000         | 27.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 27.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,571.00000  | 8,629,000         | 30.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.35  | Call       |           | 1.00000      | 1,000             | 28.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,572.00000  | 6,630,000         | 28.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.35  | Call       |           | 11.00000     | 9,000             | 29.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,582.00000  | 4,638,000         | 29.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.35  | Call       |           | 52.00000     | 47,000            | 26.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,623.00000  | 2,676,000         | 26.38      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.35   | Call       |           | 238.00000    | 219,000           | 20.09      | 0.00  | 0                | 3,000.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.35   | Put        |           | 809.00000    | 848,000           | 20.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.35   | Call       |           | 634.00000    | 592,000           | 17.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.35   | Put        |           | 205.00000    | 221,000           | 17.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,453.00000  | 1,396,000         | 17.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.35   | Put        |           | 24.00000     | 25,000            | 17.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,432.00000  | 2,374,000         | 21.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.35   | Put        |           | 3.00000      | 3,000             | 21.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,430.00000  | 3,371,000         | 26.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.35   | Put        |           | 1.00000      | 0,000             | 26.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Call       |           | 109.00000    | 100,000           | 23.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Put        |           | 1,630.00000  | 1,679,000         | 23.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.15   | Call       |           | 122.00000    | 112,000           | 22.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.15   | Put        |           | 1,493.00000  | 1,541,000         | 22.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.55   | Put        |           | 970.00000    | 1,012,000         | 20.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.55   | Call       |           | 199.00000    | 183,000           | 20.79      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,096.00000  | 1,139,000         | 21.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.70   | Call       |           | 175.00000    | 160,000           | 21.31      | 0.00  | 0                | 3,000.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.10   | Call       |           | 127.00000    | 116,000           | 22.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,448.00000  | 1,495,000         | 22.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.00   | Call       |           | 137.00000    | 125,000           | 22.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.00   | Put        |           | 1,358.00000  | 1,404,000         | 22.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future |        |            | 7.85010   | 7.90870      |                   | 18.24      | 0.00  | 0                | 673.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Call       |           | 8.00000      | 6,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,049.00000  | 8,106,000         | 32.13      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Call       |           | 23.00000     | 21,000            | 31.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,064.00000  | 6,121,000         | 31.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Call       |           | 53.00000     | 50,000            | 28.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,094.00000  | 4,150,000         | 28.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Call       |           | 138.00000    | 128,000           | 24.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,179.00000  | 2,228,000         | 24.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Call       |           | 496.00000    | 466,000           | 18.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Put        |           | 537.00000    | 566,000           | 18.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Call       |           | 1,074.00000  | 1,025,000         | 16.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Put        |           | 115.00000    | 125,000           | 16.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,975.00000  | 1,918,000         | 17.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.95   | Put        |           | 16.00000     | 18,000            | 17.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,963.00000  | 2,905,000         | 22.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.95   | Put        |           | 4.00000      | 5,000             | 22.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,960.00000  | 3,901,000         | 27.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Put        |           | 1.00000      | 1,000             | 27.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 320.00000    | 300,000           | 20.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 961.00000    | 1,000,000         | 20.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 7.00000      | 6,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,098.00000  | 8,156,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 22.00000     | 20,000            | 31.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,113.00000  | 6,170,000         | 31.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 52.00000     | 48,000            | 28.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,143.00000  | 4,198,000         | 28.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 134.00000    | 125,000           | 24.43      | 0.00  | 0                | 300.00        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,225.00000  | 2,275,000         | 24.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Call       |           | 1,037.00000  | 989,000           | 16.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Put        |           | 128.00000    | 139,000           | 16.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,927.00000  | 1,870,000         | 17.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Put        |           | 18.00000     | 20,000            | 17.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,914.00000  | 2,855,000         | 22.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Put        |           | 5.00000      | 5,000             | 22.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,910.00000  | 3,851,000         | 27.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Put        |           | 1.00000      | 1,000             | 27.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Call       |           | 7.00000      | 6,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,148.00000  | 8,206,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Call       |           | 22.00000     | 20,000            | 31.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,163.00000  | 6,220,000         | 31.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 51.00000     | 47,000            | 28.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,192.00000  | 4,247,000         | 28.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Call       |           | 130.00000    | 121,000           | 24.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,271.00000  | 2,321,000         | 24.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Call       |           | 461.00000    | 432,000           | 18.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Put        |           | 602.00000    | 632,000           | 18.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Call       |           | 1,000.00000  | 953,000           | 16.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Put        |           | 141.00000    | 153,000           | 16.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,879.00000  | 1,822,000         | 17.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Put        |           | 20.00000     | 22,000            | 17.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,864.00000  | 2,805,000         | 22.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Put        |           | 5.00000      | 5,000             | 22.27      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,860.00000  | 3,801,000         | 27.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Put        |           | 1.00000      | 1,000             | 27.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 7.00000      | 6,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,198.00000  | 8,256,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 21.00000     | 19,000            | 31.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,212.00000  | 6,269,000         | 31.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 50.00000     | 46,000            | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,241.00000  | 4,296,000         | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 126.00000    | 118,000           | 24.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,317.00000  | 2,368,000         | 24.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 444.00000    | 416,000           | 18.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 635.00000    | 666,000           | 18.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Call       |           | 965.00000    | 918,000           | 16.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Put        |           | 156.00000    | 168,000           | 16.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,831.00000  | 1,775,000         | 17.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Put        |           | 22.00000     | 25,000            | 17.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,814.00000  | 2,756,000         | 22.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Put        |           | 5.00000      | 6,000             | 22.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,810.00000  | 3,751,000         | 26.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Put        |           | 1.00000      | 1,000             | 26.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 478.00000    | 449,000           | 18.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 569.00000    | 599,000           | 18.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Call       |           | 7.00000      | 6,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,248.00000  | 8,306,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Call       |           | 20.00000     | 18,000            | 31.67      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,261.00000  | 6,318,000         | 31.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Call       |           | 48.00000     | 45,000            | 29.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,289.00000  | 4,345,000         | 29.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Call       |           | 123.00000    | 114,000           | 24.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,364.00000  | 2,414,000         | 24.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Call       |           | 427.00000    | 401,000           | 19.12      | 0.00  | 0                | 4,400.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Put        |           | 668.00000    | 701,000           | 19.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Call       |           | 930.00000    | 884,000           | 17.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Put        |           | 171.00000    | 184,000           | 17.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,784.00000  | 1,727,000         | 17.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Put        |           | 25.00000     | 27,000            | 17.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,765.00000  | 2,706,000         | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Put        |           | 6.00000      | 6,000             | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,760.00000  | 3,701,000         | 26.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Put        |           | 1.00000      | 1,000             | 26.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 7.00000      | 5,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,298.00000  | 8,355,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 20.00000     | 18,000            | 31.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,311.00000  | 6,368,000         | 31.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 47.00000     | 44,000            | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,338.00000  | 4,394,000         | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 119.00000    | 111,000           | 24.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,410.00000  | 2,461,000         | 24.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 412.00000    | 386,000           | 19.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 703.00000    | 736,000           | 19.27      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Call       |           | 896.00000    | 851,000           | 17.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Put        |           | 187.00000    | 201,000           | 17.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,737.00000  | 1,680,000         | 17.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Put        |           | 28.00000     | 30,000            | 17.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,715.00000  | 2,656,000         | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Put        |           | 6.00000      | 6,000             | 21.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,710.00000  | 3,652,000         | 26.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Put        |           | 1.00000      | 2,000             | 26.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 6.00000      | 5,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,347.00000  | 8,405,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 19.00000     | 17,000            | 31.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,360.00000  | 6,417,000         | 31.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 46.00000     | 43,000            | 29.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,387.00000  | 4,443,000         | 29.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 116.00000    | 108,000           | 24.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,457.00000  | 2,508,000         | 24.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 397.00000    | 372,000           | 19.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 738.00000    | 772,000           | 19.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Call       |           | 863.00000    | 819,000           | 17.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Put        |           | 204.00000    | 219,000           | 17.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,690.00000  | 1,634,000         | 17.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Put        |           | 31.00000     | 34,000            | 17.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,665.00000  | 2,607,000         | 21.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Put        |           | 6.00000      | 7,000             | 21.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,660.00000  | 3,602,000         | 26.17      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Put        |           | 1.00000      | 2,000             | 26.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Call       |           | 6.00000      | 5,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Put        |           | 8,547.00000  | 8,605,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Call       |           | 17.00000     | 15,000            | 31.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Put        |           | 6,558.00000  | 6,615,000         | 31.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Call       |           | 42.00000     | 39,000            | 29.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Put        |           | 4,583.00000  | 4,639,000         | 29.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Call       |           | 104.00000    | 97,000            | 25.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2,645.00000  | 2,697,000         | 25.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Call       |           | 344.00000    | 322,000           | 20.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Put        |           | 885.00000    | 922,000           | 20.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Call       |           | 740.00000    | 699,000           | 17.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Put        |           | 281.00000    | 299,000           | 17.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Call       |           | 1,505.00000  | 1,450,000         | 17.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Put        |           | 46.00000     | 50,000            | 17.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Call       |           | 2,467.00000  | 2,409,000         | 20.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Put        |           | 8.00000      | 9,000             | 20.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Call       |           | 3,461.00000  | 3,402,000         | 25.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Put        |           | 2.00000      | 2,000             | 25.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 6.00000      | 5,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,497.00000  | 8,555,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 18.00000     | 16,000            | 31.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,509.00000  | 6,566,000         | 31.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 43.00000     | 40,000            | 29.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,534.00000  | 4,590,000         | 29.42      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 107.00000    | 100,000           | 25.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,598.00000  | 2,650,000         | 25.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 356.00000    | 334,000           | 19.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 847.00000    | 884,000           | 19.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Call       |           | 769.00000    | 728,000           | 17.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Put        |           | 260.00000    | 278,000           | 17.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,551.00000  | 1,495,000         | 17.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Put        |           | 42.00000     | 45,000            | 17.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,517.00000  | 2,458,000         | 20.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Put        |           | 8.00000      | 8,000             | 20.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,511.00000  | 3,452,000         | 25.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Put        |           | 2.00000      | 2,000             | 25.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Call       |           | 310.00000    | 290,000           | 20.43      | 0.00  | 0                | 117.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,001.00000  | 1,040,000         | 20.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Call       |           | 5.00000      | 4,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Put        |           | 8,596.00000  | 8,654,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Call       |           | 17.00000     | 15,000            | 31.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Put        |           | 6,608.00000  | 6,665,000         | 31.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Call       |           | 41.00000     | 38,000            | 29.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Put        |           | 4,632.00000  | 4,688,000         | 29.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Call       |           | 102.00000    | 95,000            | 25.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2,693.00000  | 2,745,000         | 25.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Call       |           | 332.00000    | 311,000           | 20.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Put        |           | 923.00000    | 961,000           | 20.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Call       |           | 712.00000    | 672,000           | 17.66      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Put        |           | 303.00000    | 322,000           | 17.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Call       |           | 1,460.00000  | 1,405,000         | 17.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Put        |           | 51.00000     | 55,000            | 17.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Call       |           | 2,418.00000  | 2,359,000         | 19.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Put        |           | 9.00000      | 9,000             | 19.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Call       |           | 3,411.00000  | 3,353,000         | 24.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Put        |           | 2.00000      | 3,000             | 24.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Call       |           | 383.00000    | 359,000           | 19.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Put        |           | 774.00000    | 809,000           | 19.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 8.00000      | 7,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 7,949.00000  | 8,007,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 24.00000     | 22,000            | 31.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 5,965.00000  | 6,022,000         | 31.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 56.00000     | 52,000            | 28.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 3,997.00000  | 4,052,000         | 28.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 145.00000    | 136,000           | 24.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,086.00000  | 2,136,000         | 24.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 537.00000    | 503,000           | 18.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 478.00000    | 503,000           | 18.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Call       |           | 1,154.00000  | 1,101,000         | 16.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Put        |           | 95.00000     | 101,000           | 16.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Call       |           | 2,072.00000  | 2,014,000         | 18.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Put        |           | 13.00000     | 14,000            | 18.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Call       |           | 3,063.00000  | 3,004,000         | 23.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Put        |           | 4.00000      | 4,000             | 23.30      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Call       |           | 4,059.00000  | 4,001,000         | 28.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 1,000             | 28.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 8.00000      | 6,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 7,999.00000  | 8,056,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 24.00000     | 21,000            | 31.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,015.00000  | 6,071,000         | 31.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 55.00000     | 51,000            | 28.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,046.00000  | 4,101,000         | 28.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 142.00000    | 132,000           | 24.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,133.00000  | 2,182,000         | 24.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 516.00000    | 485,000           | 18.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 507.00000    | 535,000           | 18.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Call       |           | 1,113.00000  | 1,063,000         | 16.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Put        |           | 104.00000    | 113,000           | 16.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Call       |           | 2,023.00000  | 1,966,000         | 18.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Put        |           | 14.00000     | 16,000            | 18.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Call       |           | 3,013.00000  | 2,954,000         | 23.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Put        |           | 4.00000      | 4,000             | 23.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Call       |           | 4,010.00000  | 3,951,000         | 27.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Put        |           | 1.00000      | 1,000             | 27.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Call       |           | 6.00000      | 5,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,397.00000  | 8,455,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Call       |           | 19.00000     | 17,000            | 31.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,410.00000  | 6,467,000         | 31.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Call       |           | 45.00000     | 42,000            | 29.27      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,436.00000  | 4,492,000         | 29.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Call       |           | 113.00000    | 105,000           | 25.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,504.00000  | 2,555,000         | 25.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Call       |           | 831.00000    | 787,000           | 17.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Put        |           | 222.00000    | 237,000           | 17.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,643.00000  | 1,587,000         | 17.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Put        |           | 34.00000     | 37,000            | 17.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,616.00000  | 2,557,000         | 20.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Put        |           | 7.00000      | 7,000             | 20.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,610.00000  | 3,552,000         | 25.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Put        |           | 1.00000      | 2,000             | 25.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Call       |           | 6.00000      | 5,000             | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,447.00000  | 8,505,000         | 32.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Call       |           | 18.00000     | 16,000            | 31.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,459.00000  | 6,516,000         | 31.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Call       |           | 44.00000     | 41,000            | 29.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,485.00000  | 4,541,000         | 29.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Call       |           | 110.00000    | 102,000           | 25.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,551.00000  | 2,602,000         | 25.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Call       |           | 369.00000    | 346,000           | 19.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Put        |           | 810.00000    | 846,000           | 19.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Call       |           | 800.00000    | 757,000           | 17.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Put        |           | 241.00000    | 257,000           | 17.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,597.00000  | 1,541,000         | 17.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Put        |           | 38.00000     | 41,000            | 17.36      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,566.00000  | 2,508,000         | 20.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Put        |           | 7.00000      | 8,000             | 20.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,561.00000  | 3,502,000         | 25.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Put        |           | 2.00000      | 2,000             | 25.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Call       |           | 12.00000     | 11,000            | 31.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Put        |           | 7,153.00000  | 7,211,000         | 31.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Call       |           | 33.00000     | 30,000            | 30.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Put        |           | 5,174.00000  | 5,230,000         | 30.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Call       |           | 78.00000     | 72,000            | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Put        |           | 3,219.00000  | 3,272,000         | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Call       |           | 230.00000    | 215,000           | 21.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Put        |           | 1,371.00000  | 1,415,000         | 21.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Call       |           | 4,859.00000  | 4,800,000         | 28.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,000             | 28.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,414.00000  | 1,458,000         | 21.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 223.00000    | 208,000           | 21.90      | 0.00  | 0                | 330.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.50   | Call       |           | 175.00000    | 164,000           | 23.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.50   | Put        |           | 1,766.00000  | 1,814,000         | 23.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Call       |           | 209.00000    | 196,000           | 22.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Put        |           | 1,500.00000  | 1,546,000         | 22.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Call       |           | 171.00000    | 160,000           | 23.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Put        |           | 1,812.00000  | 1,860,000         | 23.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.97780   | 8.05000      |                   | 18.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.00   | Call       |           | 0.00000      | 570,000           | 18.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.00   | Put        |           | 0.00000      | 592,000           | 18.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.05   | Call       |           | 0.00000      | 547,000           | 18.00      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.05   | Put        |           | 0.00000      | 619,000           | 18.00      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.95   | Call       |           | 0.00000      | 593,000           | 18.00      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.95   | Put        |           | 0.00000      | 565,000           | 18.00      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future |        |            | 11.26940  | 11.31470     |                   | 12.79      | 3,944,290.00 | 350              | 17,419.00     |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.00  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.00  | Put        |           | 10,685.00000 | 10,731,000        | 51.51      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Put        |           | 8,685.00000  | 8,731,000         | 51.51      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Call       |           | 0.00000      | 0,000             | 47.50      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Put        |           | 6,685.00000  | 6,731,000         | 47.50      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 40.97      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Put        |           | 4,685.00000  | 4,731,000         | 40.97      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 33.34      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Put        |           | 2,685.00000  | 2,731,000         | 33.34      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 28.07      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 1,685.00000  | 1,731,000         | 28.07      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Call       |           | 6.00000      | 5,000             | 19.34      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Put        |           | 691.00000    | 736,000           | 19.34      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 340.00000    | 297,000           | 15.08      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 25.00000     | 28,000            | 15.08      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Call       |           | 1,315.00000  | 1,270,000         | 23.21      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Put        |           | 0.00000      | 1,000             | 23.21      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.15  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.15  | Put        |           | 10,835.00000 | 10,881,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.15  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.15  | Put        |           | 8,835.00000  | 8,881,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.15  | Call       |           | 0.00000      | 0,000             | 47.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.15  | Put        |           | 6,835.00000  | 6,881,000         | 47.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 41.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Put        |           | 4,835.00000  | 4,881,000         | 41.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Call       |           | 0.00000      | 0,000             | 33.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Put        |           | 2,835.00000  | 2,881,000         | 33.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 29.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 1,835.00000  | 1,881,000         | 29.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Call       |           | 4.00000      | 3,000             | 20.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Put        |           | 839.00000    | 884,000           | 20.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 216.00000    | 177,000           | 13.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 51.00000     | 58,000            | 13.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Call       |           | 1,165.00000  | 1,120,000         | 22.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Put        |           | 0.00000      | 1,000             | 22.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.10  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.10  | Put        |           | 10,785.00000 | 10,831,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Put        |           | 8,785.00000  | 8,831,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Call       |           | 0.00000      | 0,000             | 47.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Put        |           | 6,785.00000  | 6,831,000         | 47.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 41.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Put        |           | 4,785.00000  | 4,831,000         | 41.30      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 33.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Put        |           | 2,785.00000  | 2,831,000         | 33.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 28.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 1,785.00000  | 1,831,000         | 28.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Call       |           | 4.00000      | 3,000             | 20.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Put        |           | 789.00000    | 834,000           | 20.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 255.00000    | 215,000           | 14.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 40.00000     | 46,000            | 14.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Call       |           | 1,215.00000  | 1,170,000         | 22.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Put        |           | 0.00000      | 1,000             | 22.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 2,165.00000  | 2,119,000         | 26.26      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 0.00000      | 0,000             | 26.26      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.50  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.50  | Put        |           | 10,185.00000 | 10,231,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Put        |           | 8,185.00000  | 8,231,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.35  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.35  | Put        |           | 10,035.00000 | 10,081,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Put        |           | 8,035.00000  | 8,081,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Call       |           | 0.00000      | 0,000             | 45.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Put        |           | 6,035.00000  | 6,081,000         | 45.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Call       |           | 0.00000      | 0,000             | 38.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Put        |           | 4,035.00000  | 4,081,000         | 38.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Call       |           | 0.00000      | 0,000             | 30.66      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Put        |           | 2,035.00000  | 2,081,000         | 30.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Call       |           | 2.00000      | 1,000             | 22.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Put        |           | 1,037.00000  | 1,082,000         | 22.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Call       |           | 93.00000     | 71,000            | 13.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Put        |           | 128.00000    | 152,000           | 13.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Call       |           | 966.00000    | 921,000           | 21.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Put        |           | 1.00000      | 2,000             | 21.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Call       |           | 1,965.00000  | 1,919,000         | 26.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Put        |           | 0.00000      | 0,000             | 26.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.20  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.20  | Put        |           | 9,885.00000  | 9,931,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Call       |           | 0.00000      | 0,000             | 51.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Put        |           | 7,885.00000  | 7,931,000         | 51.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Call       |           | 0.00000      | 0,000             | 44.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Put        |           | 5,885.00000  | 5,931,000         | 44.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Call       |           | 0.00000      | 0,000             | 38.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Put        |           | 3,885.00000  | 3,931,000         | 38.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Call       |           | 0.00000      | 0,000             | 29.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Put        |           | 1,885.00000  | 1,931,000         | 29.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Call       |           | 3.00000      | 2,000             | 21.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Put        |           | 888.00000    | 933,000           | 21.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Call       |           | 179.00000    | 141,000           | 13.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Put        |           | 64.00000     | 72,000            | 13.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Call       |           | 1,115.00000  | 1,070,000         | 22.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Put        |           | 0.00000      | 1,000             | 22.23      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Call       |           | 2,115.00000  | 2,069,000         | 26.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Put        |           | 0.00000      | 0,000             | 26.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.25  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.25  | Put        |           | 9,935.00000  | 9,981,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Put        |           | 7,935.00000  | 7,981,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Call       |           | 0.00000      | 0,000             | 45.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Put        |           | 5,935.00000  | 5,981,000         | 45.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Call       |           | 0.00000      | 0,000             | 38.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Put        |           | 3,935.00000  | 3,981,000         | 38.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 30.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 1,935.00000  | 1,981,000         | 30.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Call       |           | 3.00000      | 2,000             | 21.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Put        |           | 938.00000    | 983,000           | 21.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 144.00000    | 110,000           | 12.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 79.00000     | 91,000            | 12.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Call       |           | 1,065.00000  | 1,020,000         | 21.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Put        |           | 0.00000      | 1,000             | 21.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 2,065.00000  | 2,019,000         | 26.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 0.00000      | 0,000             | 26.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.40  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.40  | Put        |           | 10,085.00000 | 10,131,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Put        |           | 8,085.00000  | 8,131,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Call       |           | 0.00000      | 0,000             | 45.57      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Put        |           | 6,085.00000  | 6,131,000         | 45.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Call       |           | 0.00000      | 0,000             | 38.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Put        |           | 4,085.00000  | 4,131,000         | 38.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Call       |           | 0.00000      | 0,000             | 30.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Put        |           | 2,085.00000  | 2,131,000         | 30.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Call       |           | 2.00000      | 1,000             | 22.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Put        |           | 1,087.00000  | 1,132,000         | 22.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Call       |           | 75.00000     | 57,000            | 14.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Put        |           | 160.00000    | 188,000           | 14.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 916.00000    | 871,000           | 20.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 1.00000      | 2,000             | 20.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Call       |           | 1,915.00000  | 1,869,000         | 26.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Put        |           | 0.00000      | 0,000             | 26.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.65  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.65  | Put        |           | 10,335.00000 | 10,381,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Put        |           | 8,335.00000  | 8,381,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.80  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.80  | Put        |           | 10,485.00000 | 10,531,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Put        |           | 8,485.00000  | 8,531,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.05  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.05  | Put        |           | 10,735.00000 | 10,781,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Put        |           | 8,735.00000  | 8,781,000         | 51.51      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Call       |           | 0.00000      | 0,000             | 47.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Put        |           | 6,735.00000  | 6,781,000         | 47.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 41.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Put        |           | 4,735.00000  | 4,781,000         | 41.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 28.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Put        |           | 1,735.00000  | 1,781,000         | 28.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Call       |           | 5.00000      | 4,000             | 19.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Put        |           | 740.00000    | 785,000           | 19.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Call       |           | 297.00000    | 255,000           | 14.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Put        |           | 32.00000     | 36,000            | 14.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Call       |           | 1,265.00000  | 1,220,000         | 22.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Put        |           | 0.00000      | 1,000             | 22.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.95  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.95  | Put        |           | 10,635.00000 | 10,681,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Put        |           | 8,635.00000  | 8,681,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.90  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.90  | Put        |           | 10,585.00000 | 10,631,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Put        |           | 8,585.00000  | 8,631,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.85  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.85  | Put        |           | 10,535.00000 | 10,581,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Put        |           | 8,535.00000  | 8,581,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.75  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.75  | Put        |           | 10,435.00000 | 10,481,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Put        |           | 8,435.00000  | 8,481,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.60  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.60  | Put        |           | 10,285.00000 | 10,331,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Put        |           | 8,285.00000  | 8,331,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.55  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.55  | Put        |           | 10,235.00000 | 10,281,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Put        |           | 8,235.00000  | 8,281,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.45  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.45  | Put        |           | 10,135.00000 | 10,181,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Put        |           | 8,135.00000  | 8,181,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Call       |           | 0.00000      | 0,000             | 45.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Put        |           | 6,135.00000  | 6,181,000         | 45.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Call       |           | 0.00000      | 0,000             | 39.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Put        |           | 4,135.00000  | 4,181,000         | 39.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Put        |           | 2,135.00000  | 2,181,000         | 31.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Call       |           | 1.00000      | 1,000             | 23.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Put        |           | 1,136.00000  | 1,182,000         | 23.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Call       |           | 61.00000     | 46,000            | 14.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Put        |           | 196.00000    | 227,000           | 14.53      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Call       |           | 867.00000    | 821,000           | 20.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2.00000      | 2,000             | 20.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Call       |           | 1,865.00000  | 1,819,000         | 25.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Put        |           | 0.00000      | 0,000             | 25.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.30  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.30  | Put        |           | 9,985.00000  | 10,031,000        | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Put        |           | 7,985.00000  | 8,031,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Call       |           | 0.00000      | 0,000             | 45.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Put        |           | 5,985.00000  | 6,031,000         | 45.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 41.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Put        |           | 4,985.00000  | 5,031,000         | 41.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Call       |           | 0.00000      | 0,000             | 38.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Put        |           | 3,985.00000  | 4,031,000         | 38.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Call       |           | 0.00000      | 0,000             | 34.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Put        |           | 2,985.00000  | 3,031,000         | 34.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Call       |           | 0.00000      | 0,000             | 30.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Put        |           | 1,985.00000  | 2,031,000         | 30.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Call       |           | 2.00000      | 2,000             | 21.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Put        |           | 987.00000    | 1,033,000         | 21.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Call       |           | 113.00000    | 89,000            | 13.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Put        |           | 98.00000     | 120,000           | 13.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Call       |           | 1,016.00000  | 970,000           | 21.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Put        |           | 1.00000      | 1,000             | 21.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Call       |           | 2,015.00000  | 1,969,000         | 26.66      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Put        |           | 0.00000      | 0,000             | 26.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Call       |           | 0.00000      | 0,000             | 33.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Put        |           | 2,735.00000  | 2,781,000         | 33.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Call       |           | 0.00000      | 0,000             | 47.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Put        |           | 6,585.00000  | 6,631,000         | 47.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.90  | Call       |           | 0.00000      | 0,000             | 43.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.90  | Put        |           | 5,585.00000  | 5,631,000         | 43.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 40.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Put        |           | 4,585.00000  | 4,631,000         | 40.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Call       |           | 0.00000      | 0,000             | 37.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Put        |           | 3,585.00000  | 3,631,000         | 37.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 32.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Put        |           | 2,585.00000  | 2,631,000         | 32.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 27.19      | 0.00  | 0                | 11,630.00     |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 1,585.00000  | 1,631,000         | 27.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Call       |           | 9.00000      | 7,000             | 18.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Put        |           | 594.00000    | 638,000           | 18.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 431.00000    | 387,000           | 16.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 16.00000     | 18,000            | 16.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Call       |           | 1,415.00000  | 1,369,000         | 23.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Put        |           | 0.00000      | 0,000             | 23.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Call       |           | 0.00000      | 0,000             | 46.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Put        |           | 6,335.00000  | 6,381,000         | 46.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Call       |           | 0.00000      | 0,000             | 43.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Put        |           | 5,335.00000  | 5,381,000         | 43.11      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Call       |           | 0.00000      | 0,000             | 39.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Put        |           | 4,335.00000  | 4,381,000         | 39.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Call       |           | 0.00000      | 0,000             | 36.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Put        |           | 3,335.00000  | 3,381,000         | 36.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Call       |           | 0.00000      | 0,000             | 31.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Put        |           | 2,335.00000  | 2,381,000         | 31.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Call       |           | 1.00000      | 1,000             | 25.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Put        |           | 1,336.00000  | 1,382,000         | 25.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Call       |           | 26.00000     | 19,000            | 16.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Put        |           | 361.00000    | 400,000           | 16.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 670.00000    | 625,000           | 18.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 5.00000      | 6,000             | 18.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Call       |           | 1,665.00000  | 1,619,000         | 24.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Put        |           | 0.00000      | 0,000             | 24.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Call       |           | 0.00000      | 0,000             | 46.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Put        |           | 6,435.00000  | 6,481,000         | 46.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.75  | Call       |           | 0.00000      | 0,000             | 43.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.75  | Put        |           | 5,435.00000  | 5,481,000         | 43.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Call       |           | 0.00000      | 0,000             | 40.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Put        |           | 4,435.00000  | 4,481,000         | 40.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Call       |           | 0.00000      | 0,000             | 36.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Put        |           | 3,435.00000  | 3,481,000         | 36.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Call       |           | 0.00000      | 0,000             | 32.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Put        |           | 2,435.00000  | 2,481,000         | 32.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Call       |           | 1.00000      | 0,000             | 25.89      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Put        |           | 1,436.00000  | 1,481,000         | 25.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Call       |           | 17.00000     | 12,000            | 17.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Put        |           | 452.00000    | 493,000           | 17.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Call       |           | 573.00000    | 528,000           | 17.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Put        |           | 8.00000      | 9,000             | 17.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Call       |           | 1,565.00000  | 1,519,000         | 24.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Put        |           | 0.00000      | 0,000             | 24.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Call       |           | 0.00000      | 0,000             | 46.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Put        |           | 6,235.00000  | 6,281,000         | 46.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Call       |           | 0.00000      | 0,000             | 42.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Put        |           | 5,235.00000  | 5,281,000         | 42.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Call       |           | 0.00000      | 0,000             | 39.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Put        |           | 4,235.00000  | 4,281,000         | 39.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 35.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Put        |           | 3,235.00000  | 3,281,000         | 35.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Call       |           | 0.00000      | 0,000             | 31.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Put        |           | 2,235.00000  | 2,281,000         | 31.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Call       |           | 1.00000      | 1,000             | 24.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Put        |           | 1,236.00000  | 1,282,000         | 24.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Call       |           | 40.00000     | 30,000            | 15.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Put        |           | 275.00000    | 311,000           | 15.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 768.00000    | 723,000           | 19.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 3.00000      | 4,000             | 19.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Call       |           | 1,765.00000  | 1,719,000         | 25.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Put        |           | 0.00000      | 0,000             | 25.43      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Call       |           | 0.00000      | 0,000             | 47.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Put        |           | 6,535.00000  | 6,581,000         | 47.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.85  | Call       |           | 0.00000      | 0,000             | 43.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.85  | Put        |           | 5,535.00000  | 5,581,000         | 43.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 40.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Put        |           | 4,535.00000  | 4,581,000         | 40.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Call       |           | 0.00000      | 0,000             | 36.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Put        |           | 3,535.00000  | 3,581,000         | 36.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 32.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Put        |           | 2,535.00000  | 2,581,000         | 32.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 26.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 1,535.00000  | 1,581,000         | 26.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Call       |           | 11.00000     | 8,000             | 18.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Put        |           | 546.00000    | 589,000           | 18.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 477.00000    | 433,000           | 16.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 12.00000     | 14,000            | 16.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Call       |           | 1,465.00000  | 1,419,000         | 23.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Put        |           | 0.00000      | 0,000             | 23.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Call       |           | 0.00000      | 0,000             | 47.34      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Put        |           | 6,635.00000  | 6,681,000         | 47.34      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.95  | Call       |           | 0.00000      | 0,000             | 44.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.95  | Put        |           | 5,635.00000  | 5,681,000         | 44.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 40.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Put        |           | 4,635.00000  | 4,681,000         | 40.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Call       |           | 0.00000      | 0,000             | 37.26      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Put        |           | 3,635.00000  | 3,681,000         | 37.26      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 33.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Put        |           | 2,635.00000  | 2,681,000         | 33.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 27.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 1,635.00000  | 1,681,000         | 27.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Call       |           | 8.00000      | 6,000             | 18.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Put        |           | 643.00000    | 687,000           | 18.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 385.00000    | 341,000           | 15.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 20.00000     | 22,000            | 15.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Call       |           | 1,365.00000  | 1,320,000         | 23.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Put        |           | 0.00000      | 1,000             | 23.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Call       |           | 0.00000      | 0,000             | 46.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Put        |           | 6,485.00000  | 6,531,000         | 46.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.80  | Call       |           | 0.00000      | 0,000             | 43.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.80  | Put        |           | 5,485.00000  | 5,531,000         | 43.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 40.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Put        |           | 4,485.00000  | 4,531,000         | 40.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Call       |           | 0.00000      | 0,000             | 36.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Put        |           | 3,485.00000  | 3,531,000         | 36.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Call       |           | 0.00000      | 0,000             | 32.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Put        |           | 2,485.00000  | 2,531,000         | 32.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Call       |           | 1.00000      | 0,000             | 26.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Put        |           | 1,486.00000  | 1,531,000         | 26.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Call       |           | 14.00000     | 10,000            | 17.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Put        |           | 499.00000    | 541,000           | 17.59      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 525.00000    | 480,000           | 16.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 10.00000     | 11,000            | 16.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Call       |           | 1,515.00000  | 1,469,000         | 24.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Put        |           | 0.00000      | 0,000             | 24.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Call       |           | 0.00000      | 0,000             | 46.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Put        |           | 6,385.00000  | 6,431,000         | 46.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.70  | Call       |           | 0.00000      | 0,000             | 43.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.70  | Put        |           | 5,385.00000  | 5,431,000         | 43.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Call       |           | 0.00000      | 0,000             | 39.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Put        |           | 4,385.00000  | 4,431,000         | 39.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Call       |           | 0.00000      | 0,000             | 36.23      | 0.00  | 0                | 11,630.00     |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Put        |           | 3,385.00000  | 3,431,000         | 36.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Call       |           | 0.00000      | 0,000             | 32.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Put        |           | 2,385.00000  | 2,431,000         | 32.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Call       |           | 1.00000      | 1,000             | 25.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Put        |           | 1,386.00000  | 1,432,000         | 25.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Call       |           | 21.00000     | 15,000            | 16.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Put        |           | 406.00000    | 446,000           | 16.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Call       |           | 621.00000    | 576,000           | 17.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Put        |           | 6.00000      | 7,000             | 17.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Call       |           | 1,615.00000  | 1,569,000         | 24.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Put        |           | 0.00000      | 0,000             | 24.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Call       |           | 0.00000      | 0,000             | 46.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Put        |           | 6,285.00000  | 6,331,000         | 46.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Call       |           | 0.00000      | 0,000             | 42.95      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Put        |           | 5,285.00000  | 5,331,000         | 42.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Call       |           | 0.00000      | 0,000             | 39.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Put        |           | 4,285.00000  | 4,331,000         | 39.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 35.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Put        |           | 3,285.00000  | 3,331,000         | 35.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Call       |           | 0.00000      | 0,000             | 31.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Put        |           | 2,285.00000  | 2,331,000         | 31.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Call       |           | 1.00000      | 1,000             | 24.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Put        |           | 1,286.00000  | 1,332,000         | 24.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Call       |           | 32.00000     | 24,000            | 15.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Put        |           | 317.00000    | 355,000           | 15.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Call       |           | 719.00000    | 674,000           | 18.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Put        |           | 4.00000      | 5,000             | 18.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Call       |           | 1,715.00000  | 1,669,000         | 25.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Put        |           | 0.00000      | 0,000             | 25.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Call       |           | 0.00000      | 0,000             | 45.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Put        |           | 6,185.00000  | 6,231,000         | 45.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.50  | Call       |           | 0.00000      | 0,000             | 42.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.50  | Put        |           | 5,185.00000  | 5,231,000         | 42.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Call       |           | 0.00000      | 0,000             | 39.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Put        |           | 4,185.00000  | 4,231,000         | 39.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 35.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Put        |           | 3,185.00000  | 3,231,000         | 35.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 1.00000      | 1,000             | 23.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 1,186.00000  | 1,232,000         | 23.70      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Call       |           | 49.00000     | 37,000            | 14.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Put        |           | 234.00000    | 268,000           | 14.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 817.00000    | 772,000           | 19.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2.00000      | 3,000             | 19.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Call       |           | 1,815.00000  | 1,769,000         | 25.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Put        |           | 0.00000      | 0,000             | 25.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Call       |           | 0.00000      | 0,000             | 31.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Put        |           | 2,185.00000  | 2,231,000         | 31.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.60  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.60  | Put        |           | 9,285.00000  | 9,331,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.60  | Call       |           | 0.00000      | 0,000             | 49.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.60  | Put        |           | 7,285.00000  | 7,331,000         | 49.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Call       |           | 2,715.00000  | 2,669,000         | 22.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 0.00000      | 0,000             | 22.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.50  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.50  | Put        |           | 9,185.00000  | 9,231,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.50  | Call       |           | 0.00000      | 0,000             | 49.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.50  | Put        |           | 7,185.00000  | 7,231,000         | 49.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 2,815.00000  | 2,769,000         | 22.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 0.00000      | 0,000             | 22.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.55  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.55  | Put        |           | 9,235.00000  | 9,281,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.55  | Call       |           | 0.00000      | 0,000             | 49.26      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.55  | Put        |           | 7,235.00000  | 7,281,000         | 49.26      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 2,765.00000  | 2,719,000         | 22.40      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 0.00000      | 0,000             | 22.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.80  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.80  | Put        |           | 9,485.00000  | 9,531,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.80  | Call       |           | 0.00000      | 0,000             | 50.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.80  | Put        |           | 7,485.00000  | 7,531,000         | 50.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 2,515.00000  | 2,469,000         | 24.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 0.00000      | 0,000             | 24.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.90  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.90  | Put        |           | 9,585.00000  | 9,631,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.90  | Call       |           | 0.00000      | 0,000             | 50.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.90  | Put        |           | 7,585.00000  | 7,631,000         | 50.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 2,415.00000  | 2,369,000         | 24.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 0.00000      | 0,000             | 24.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.85  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.85  | Put        |           | 9,535.00000  | 9,581,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.85  | Call       |           | 0.00000      | 0,000             | 50.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.85  | Put        |           | 7,535.00000  | 7,581,000         | 50.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 2,465.00000  | 2,419,000         | 24.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 0.00000      | 0,000             | 24.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.95  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.95  | Put        |           | 9,635.00000  | 9,681,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.95  | Call       |           | 0.00000      | 0,000             | 50.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.95  | Put        |           | 7,635.00000  | 7,681,000         | 50.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 2,365.00000  | 2,319,000         | 24.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 0.00000      | 0,000             | 24.97      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.10  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.10  | Put        |           | 9,785.00000  | 9,831,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Call       |           | 0.00000      | 0,000             | 51.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Put        |           | 7,785.00000  | 7,831,000         | 51.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Call       |           | 0.00000      | 0,000             | 44.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Put        |           | 5,785.00000  | 5,831,000         | 44.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Call       |           | 0.00000      | 0,000             | 37.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Put        |           | 3,785.00000  | 3,831,000         | 37.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 2,215.00000  | 2,169,000         | 25.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Put        |           | 0.00000      | 0,000             | 25.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.15  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.15  | Put        |           | 9,835.00000  | 9,881,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Call       |           | 0.00000      | 0,000             | 51.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Put        |           | 7,835.00000  | 7,881,000         | 51.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Call       |           | 0.00000      | 0,000             | 44.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Put        |           | 5,835.00000  | 5,881,000         | 44.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Call       |           | 0.00000      | 0,000             | 38.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Put        |           | 3,835.00000  | 3,881,000         | 38.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.05  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.05  | Put        |           | 9,735.00000  | 9,781,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.05  | Call       |           | 0.00000      | 0,000             | 50.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.05  | Put        |           | 7,735.00000  | 7,781,000         | 50.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.05  | Call       |           | 0.00000      | 0,000             | 44.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.05  | Put        |           | 5,735.00000  | 5,781,000         | 44.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 37.67      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Put        |           | 3,735.00000  | 3,781,000         | 37.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Call       |           | 2,265.00000  | 2,219,000         | 25.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Put        |           | 0.00000      | 0,000             | 25.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.35  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.35  | Put        |           | 9,035.00000  | 9,081,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.35  | Call       |           | 0.00000      | 0,000             | 48.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.35  | Put        |           | 7,035.00000  | 7,081,000         | 48.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 42.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Put        |           | 5,035.00000  | 5,081,000         | 42.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Call       |           | 0.00000      | 0,000             | 34.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Put        |           | 3,035.00000  | 3,081,000         | 34.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Call       |           | 2,965.00000  | 2,919,000         | 21.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Put        |           | 0.00000      | 0,000             | 21.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Call       |           | 3,365.00000  | 3,319,000         | 26.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Put        |           | 0.00000      | 0,000             | 26.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 2,315.00000  | 2,269,000         | 25.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 0.00000      | 0,000             | 25.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Call       |           | 3,315.00000  | 3,269,000         | 25.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Put        |           | 0.00000      | 0,000             | 25.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Call       |           | 3,465.00000  | 3,419,000         | 28.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Put        |           | 0.00000      | 0,000             | 28.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Call       |           | 3,265.00000  | 3,219,000         | 24.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Put        |           | 0.00000      | 0,000             | 24.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.65  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.65  | Put        |           | 9,335.00000  | 9,381,000         | 51.51      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.65  | Call       |           | 0.00000      | 0,000             | 49.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.65  | Put        |           | 7,335.00000  | 7,381,000         | 49.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 2,665.00000  | 2,619,000         | 23.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 0.00000      | 0,000             | 23.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Call       |           | 3,165.00000  | 3,119,000         | 22.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Put        |           | 0.00000      | 0,000             | 22.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.20  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.20  | Put        |           | 8,885.00000  | 8,931,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.20  | Call       |           | 0.00000      | 0,000             | 48.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.20  | Put        |           | 6,885.00000  | 6,931,000         | 48.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 41.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Put        |           | 4,885.00000  | 4,931,000         | 41.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 34.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Put        |           | 2,885.00000  | 2,931,000         | 34.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Call       |           | 3,115.00000  | 3,069,000         | 21.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Put        |           | 0.00000      | 0,000             | 21.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.45  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.45  | Put        |           | 9,135.00000  | 9,181,000         | 51.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.45  | Call       |           | 0.00000      | 0,000             | 48.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.45  | Put        |           | 7,135.00000  | 7,181,000         | 48.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Call       |           | 0.00000      | 0,000             | 42.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Put        |           | 5,135.00000  | 5,181,000         | 42.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Call       |           | 0.00000      | 0,000             | 35.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Put        |           | 3,135.00000  | 3,181,000         | 35.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Call       |           | 2,865.00000  | 2,819,000         | 21.75      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Put        |           | 0.00000      | 0,000             | 21.75      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.70  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.70  | Put        |           | 9,385.00000  | 9,431,000         | 51.51      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.70  | Call       |           | 0.00000      | 0,000             | 49.75      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.70  | Put        |           | 7,385.00000  | 7,431,000         | 49.75      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Call       |           | 2,615.00000  | 2,569,000         | 23.36      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Put        |           | 0.00000      | 0,000             | 23.36      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.40  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.40  | Put        |           | 9,085.00000  | 9,131,000         | 51.51      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.40  | Call       |           | 0.00000      | 0,000             | 48.78      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.40  | Put        |           | 7,085.00000  | 7,131,000         | 48.78      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 42.29      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Put        |           | 5,085.00000  | 5,131,000         | 42.29      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 34.99      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Put        |           | 3,085.00000  | 3,131,000         | 34.99      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 2,915.00000  | 2,869,000         | 21.43      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 0.00000      | 0,000             | 21.43      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.75  | Call       |           | 0.00000      | 0,000             | 51.51      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.75  | Put        |           | 9,435.00000  | 9,481,000         | 51.51      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.75  | Call       |           | 0.00000      | 0,000             | 49.91      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.75  | Put        |           | 7,435.00000  | 7,481,000         | 49.91      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Call       |           | 2,565.00000  | 2,519,000         | 23.69      | 0.00          | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Put        |           | 0.00000      | 0,000             | 23.69      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future |        |            | 11.45780  | 11.50570     |                   | 15.50      | 14,448,285.80 | 1,261            | 17,834.00     |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.05  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.05  | Put        |           | 10,544.00000 | 10,592,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.05  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.05  | Put        |           | 8,544.00000  | 8,592,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.35  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.35  | Put        |           | 10,844.00000 | 10,892,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.35  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.35  | Put        |           | 8,844.00000  | 8,892,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.85  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.85  | Put        |           | 10,344.00000 | 10,392,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Put        |           | 8,344.00000  | 8,392,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Call       |           | 1.00000      | 1,000             | 28.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Put        |           | 6,345.00000  | 6,393,000         | 28.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Call       |           | 4.00000      | 3,000             | 24.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Put        |           | 4,348.00000  | 4,395,000         | 24.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.70  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.70  | Put        |           | 10,194.00000 | 10,242,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Put        |           | 8,194.00000  | 8,242,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Call       |           | 1.00000      | 1,000             | 27.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Put        |           | 6,195.00000  | 6,243,000         | 27.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Call       |           | 4.00000      | 4,000             | 24.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Put        |           | 4,198.00000  | 4,246,000         | 24.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.60  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.60  | Put        |           | 10,094.00000 | 10,142,000        | 30.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Put        |           | 8,094.00000  | 8,142,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Call       |           | 54.00000     | 49,000            | 22.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Put        |           | 2,148.00000  | 2,191,000         | 22.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Call       |           | 127.00000    | 119,000           | 19.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Put        |           | 1,221.00000  | 1,261,000         | 19.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 973.00000    | 931,000           | 14.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 67.00000     | 73,000            | 14.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Call       |           | 1,917.00000  | 1,870,000         | 17.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Put        |           | 11.00000     | 12,000            | 17.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.40  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.40  | Put        |           | 9,894.00000  | 9,942,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Call       |           | 0.00000      | 0,000             | 30.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Put        |           | 7,894.00000  | 7,942,000         | 30.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.45  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.45  | Put        |           | 9,944.00000  | 9,992,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Call       |           | 0.00000      | 0,000             | 30.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Put        |           | 7,944.00000  | 7,992,000         | 30.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Call       |           | 146.00000    | 136,000           | 18.93      | 0.00  | 0                | 8,032.00      |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Put        |           | 1,090.00000  | 1,128,000         | 18.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Call       |           | 406.00000    | 378,000           | 15.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Put        |           | 350.00000    | 370,000           | 15.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Call       |           | 1,103.00000  | 1,057,000         | 14.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Put        |           | 47.00000     | 49,000            | 14.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Call       |           | 2,064.00000  | 2,017,000         | 18.47      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Put        |           | 8.00000      | 9,000             | 18.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.90  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.90  | Put        |           | 10,394.00000 | 10,442,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Call       |           | 1.00000      | 1,000             | 28.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Put        |           | 6,395.00000  | 6,443,000         | 28.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Call       |           | 3.00000      | 3,000             | 24.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Put        |           | 4,397.00000  | 4,445,000         | 24.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.10  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.10  | Put        |           | 10,594.00000 | 10,642,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.10  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.10  | Put        |           | 8,594.00000  | 8,642,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.10  | Call       |           | 1.00000      | 1,000             | 28.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.10  | Put        |           | 6,595.00000  | 6,643,000         | 28.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.25  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.25  | Put        |           | 10,744.00000 | 10,792,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.25  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.25  | Put        |           | 8,744.00000  | 8,792,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Call       |           | 177.00000    | 165,000           | 18.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Put        |           | 921.00000    | 957,000           | 18.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Call       |           | 512.00000    | 481,000           | 15.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Put        |           | 256.00000    | 273,000           | 15.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Call       |           | 1,290.00000  | 1,243,000         | 15.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Put        |           | 34.00000     | 35,000            | 15.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.30  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.30  | Put        |           | 10,794.00000 | 10,842,000        | 30.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.30  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.30  | Put        |           | 8,794.00000  | 8,842,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Call       |           | 484.00000    | 453,000           | 15.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Put        |           | 278.00000    | 295,000           | 15.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Call       |           | 1,243.00000  | 1,196,000         | 15.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Put        |           | 37.00000     | 38,000            | 15.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.20  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.20  | Put        |           | 10,694.00000 | 10,742,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.20  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.20  | Put        |           | 8,694.00000  | 8,742,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Call       |           | 26.00000     | 23,000            | 22.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Put        |           | 2,720.00000  | 2,765,000         | 22.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Call       |           | 77.00000     | 71,000            | 21.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Put        |           | 1,771.00000  | 1,813,000         | 21.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Call       |           | 186.00000    | 173,000           | 18.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Put        |           | 880.00000    | 915,000           | 18.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Call       |           | 541.00000    | 509,000           | 15.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Put        |           | 235.00000    | 251,000           | 15.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Call       |           | 1,337.00000  | 1,290,000         | 15.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Put        |           | 31.00000     | 32,000            | 15.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.15  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.15  | Put        |           | 10,644.00000 | 10,692,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Call       |           | 1.00000      | 1,000             | 28.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Put        |           | 6,645.00000  | 6,693,000         | 28.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Call       |           | 3.00000      | 3,000             | 24.90      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Put        |           | 4,647.00000  | 4,695,000         | 24.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.00  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.00  | Put        |           | 10,494.00000 | 10,542,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Put        |           | 8,494.00000  | 8,542,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.95  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.95  | Put        |           | 10,444.00000 | 10,492,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Put        |           | 8,444.00000  | 8,492,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Call       |           | 1.00000      | 1,000             | 28.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Put        |           | 6,445.00000  | 6,493,000         | 28.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Call       |           | 3.00000      | 3,000             | 24.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Put        |           | 4,447.00000  | 4,495,000         | 24.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.80  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.80  | Put        |           | 10,294.00000 | 10,342,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Put        |           | 8,294.00000  | 8,342,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Call       |           | 1.00000      | 1,000             | 28.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Put        |           | 6,295.00000  | 6,343,000         | 28.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Call       |           | 4.00000      | 3,000             | 24.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Put        |           | 4,298.00000  | 4,345,000         | 24.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Call       |           | 279.00000    | 261,000           | 16.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Put        |           | 573.00000    | 603,000           | 16.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Call       |           | 814.00000    | 774,000           | 15.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Put        |           | 108.00000    | 116,000           | 15.01      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Call       |           | 1,721.00000  | 1,674,000         | 17.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Put        |           | 15.00000     | 16,000            | 17.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.75  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.75  | Put        |           | 10,244.00000 | 10,292,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Put        |           | 8,244.00000  | 8,292,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.65  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.65  | Put        |           | 10,144.00000 | 10,192,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.65  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.65  | Put        |           | 8,144.00000  | 8,192,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Call       |           | 51.00000     | 46,000            | 22.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Put        |           | 2,195.00000  | 2,238,000         | 22.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Call       |           | 326.00000    | 306,000           | 16.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Put        |           | 470.00000    | 498,000           | 16.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Call       |           | 932.00000    | 891,000           | 14.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Put        |           | 76.00000     | 83,000            | 14.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.55  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.55  | Put        |           | 10,044.00000 | 10,092,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Put        |           | 8,044.00000  | 8,092,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.05  | Call       |           | 1.00000      | 1,000             | 28.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.05  | Put        |           | 6,545.00000  | 6,593,000         | 28.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.05  | Call       |           | 2.00000      | 1,000             | 26.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.05  | Put        |           | 5,546.00000  | 5,593,000         | 26.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Call       |           | 3.00000      | 3,000             | 24.70      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Put        |           | 4,547.00000  | 4,595,000         | 24.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.05  | Call       |           | 8.00000      | 8,000             | 23.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.05  | Put        |           | 3,552.00000  | 3,600,000         | 23.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Call       |           | 58.00000     | 52,000            | 22.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Put        |           | 2,102.00000  | 2,144,000         | 22.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Call       |           | 133.00000    | 124,000           | 19.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Put        |           | 1,177.00000  | 1,216,000         | 19.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Call       |           | 363.00000    | 340,000           | 15.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Put        |           | 407.00000    | 432,000           | 15.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 1,015.00000  | 972,000           | 14.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 59.00000     | 64,000            | 14.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Call       |           | 1,966.00000  | 1,919,000         | 18.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Put        |           | 10.00000     | 11,000            | 18.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Call       |           | 24.00000     | 22,000            | 22.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Put        |           | 2,768.00000  | 2,814,000         | 22.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.60  | Call       |           | 1.00000      | 1,000             | 29.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.60  | Put        |           | 7,095.00000  | 7,143,000         | 29.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Call       |           | 2.00000      | 2,000             | 25.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Put        |           | 5,096.00000  | 5,144,000         | 25.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Call       |           | 4.00000      | 4,000             | 23.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Put        |           | 4,098.00000  | 4,146,000         | 23.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Call       |           | 205.00000    | 192,000           | 17.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Put        |           | 799.00000    | 834,000           | 17.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Call       |           | 603.00000    | 569,000           | 15.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Put        |           | 197.00000    | 211,000           | 15.24      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.50  | Call       |           | 1.00000      | 1,000             | 29.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.50  | Put        |           | 6,995.00000  | 7,043,000         | 29.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Call       |           | 90.00000     | 84,000            | 20.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Put        |           | 1,584.00000  | 1,626,000         | 20.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Call       |           | 227.00000    | 212,000           | 17.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Put        |           | 721.00000    | 754,000           | 17.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Call       |           | 669.00000    | 633,000           | 15.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Put        |           | 163.00000    | 175,000           | 15.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Call       |           | 1,528.00000  | 1,481,000         | 16.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Put        |           | 22.00000     | 23,000            | 16.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.20  | Call       |           | 1.00000      | 1,000             | 28.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.20  | Put        |           | 6,695.00000  | 6,743,000         | 28.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.20  | Call       |           | 1.00000      | 1,000             | 27.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.20  | Put        |           | 5,695.00000  | 5,743,000         | 27.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Call       |           | 3.00000      | 2,000             | 25.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Put        |           | 4,697.00000  | 4,744,000         | 25.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.20  | Call       |           | 7.00000      | 6,000             | 23.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.20  | Put        |           | 3,701.00000  | 3,748,000         | 23.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Call       |           | 48.00000     | 43,000            | 22.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Put        |           | 2,242.00000  | 2,285,000         | 22.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Call       |           | 116.00000    | 108,000           | 19.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Put        |           | 1,310.00000  | 1,350,000         | 19.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Call       |           | 310.00000    | 290,000           | 16.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Put        |           | 504.00000    | 532,000           | 16.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Call       |           | 891.00000    | 851,000           | 14.93      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Put        |           | 85.00000     | 93,000            | 14.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Call       |           | 1,819.00000  | 1,772,000         | 17.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Put        |           | 13.00000     | 14,000            | 17.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Call       |           | 265.00000    | 248,000           | 16.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Put        |           | 609.00000    | 640,000           | 16.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Call       |           | 776.00000    | 738,000           | 15.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Put        |           | 120.00000    | 130,000           | 15.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Call       |           | 1,673.00000  | 1,626,000         | 16.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Put        |           | 17.00000     | 18,000            | 16.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.65  | Call       |           | 1.00000      | 1,000             | 27.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.65  | Put        |           | 6,145.00000  | 6,193,000         | 27.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.65  | Call       |           | 2.00000      | 2,000             | 25.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.65  | Put        |           | 5,146.00000  | 5,194,000         | 25.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Call       |           | 80.00000     | 74,000            | 21.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Put        |           | 1,724.00000  | 1,766,000         | 21.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Call       |           | 195.00000    | 182,000           | 17.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Put        |           | 839.00000    | 874,000           | 17.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Call       |           | 1,384.00000  | 1,338,000         | 15.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Put        |           | 28.00000     | 30,000            | 15.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.55  | Call       |           | 1.00000      | 1,000             | 29.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.55  | Put        |           | 7,045.00000  | 7,093,000         | 29.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Call       |           | 2.00000      | 2,000             | 25.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Put        |           | 5,046.00000  | 5,094,000         | 25.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Call       |           | 4.00000      | 4,000             | 23.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Put        |           | 4,048.00000  | 4,096,000         | 23.70      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Call       |           | 31.00000     | 28,000            | 22.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Put        |           | 2,575.00000  | 2,620,000         | 22.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Call       |           | 86.00000     | 80,000            | 20.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Put        |           | 1,630.00000  | 1,672,000         | 20.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Call       |           | 216.00000    | 202,000           | 17.56      | 0.00  | 0                | 28.00         |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Put        |           | 760.00000    | 794,000           | 17.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Call       |           | 636.00000    | 601,000           | 15.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Put        |           | 180.00000    | 193,000           | 15.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Call       |           | 1,480.00000  | 1,433,000         | 16.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Put        |           | 24.00000     | 25,000            | 16.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.45  | Call       |           | 1.00000      | 1,000             | 29.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.45  | Put        |           | 6,945.00000  | 6,993,000         | 29.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Call       |           | 1.00000      | 1,000             | 27.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Put        |           | 5,945.00000  | 5,993,000         | 27.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Call       |           | 2.00000      | 2,000             | 25.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Put        |           | 4,946.00000  | 4,994,000         | 25.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Call       |           | 5.00000      | 4,000             | 23.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Put        |           | 3,949.00000  | 3,996,000         | 23.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.95  | Call       |           | 94.00000     | 87,000            | 20.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.95  | Put        |           | 1,538.00000  | 1,579,000         | 20.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Call       |           | 239.00000    | 223,000           | 17.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Put        |           | 683.00000    | 715,000           | 17.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Call       |           | 704.00000    | 667,000           | 15.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Put        |           | 148.00000    | 159,000           | 15.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Call       |           | 1,576.00000  | 1,529,000         | 16.61      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Put        |           | 20.00000     | 21,000            | 16.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.90  | Call       |           | 98.00000     | 91,000            | 20.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.90  | Put        |           | 1,492.00000  | 1,533,000         | 20.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Call       |           | 252.00000    | 235,000           | 17.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Put        |           | 646.00000    | 677,000           | 17.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Call       |           | 1,624.00000  | 1,577,000         | 16.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Put        |           | 18.00000     | 19,000            | 16.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.25  | Call       |           | 1.00000      | 1,000             | 28.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.25  | Put        |           | 6,745.00000  | 6,793,000         | 28.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.25  | Call       |           | 1.00000      | 1,000             | 27.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.25  | Put        |           | 5,745.00000  | 5,793,000         | 27.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Call       |           | 3.00000      | 2,000             | 25.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Put        |           | 4,747.00000  | 4,794,000         | 25.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.25  | Call       |           | 6.00000      | 6,000             | 23.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.25  | Put        |           | 3,750.00000  | 3,798,000         | 23.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Call       |           | 111.00000    | 104,000           | 19.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Put        |           | 1,355.00000  | 1,396,000         | 19.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Call       |           | 294.00000    | 275,000           | 16.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Put        |           | 538.00000    | 567,000           | 16.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Call       |           | 852.00000    | 812,000           | 14.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Put        |           | 96.00000     | 104,000           | 14.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Call       |           | 1,770.00000  | 1,723,000         | 17.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Put        |           | 14.00000     | 15,000            | 17.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Call       |           | 45.00000     | 41,000            | 22.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Put        |           | 2,289.00000  | 2,333,000         | 22.53      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Call       |           | 1.00000      | 1,000             | 28.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Put        |           | 6,495.00000  | 6,543,000         | 28.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.00  | Call       |           | 2.00000      | 1,000             | 26.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.00  | Put        |           | 5,496.00000  | 5,543,000         | 26.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Call       |           | 3.00000      | 3,000             | 24.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Put        |           | 4,497.00000  | 4,545,000         | 24.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.00  | Call       |           | 9.00000      | 8,000             | 23.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.00  | Put        |           | 3,503.00000  | 3,550,000         | 23.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Call       |           | 63.00000     | 59,000            | 22.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Put        |           | 2,007.00000  | 2,051,000         | 22.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Call       |           | 1.00000      | 1,000             | 27.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Put        |           | 6,245.00000  | 6,293,000         | 27.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Call       |           | 2.00000      | 2,000             | 26.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Put        |           | 5,246.00000  | 5,294,000         | 26.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Call       |           | 4.00000      | 3,000             | 24.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Put        |           | 4,248.00000  | 4,295,000         | 24.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Call       |           | 13.00000     | 11,000            | 23.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Put        |           | 3,257.00000  | 3,303,000         | 23.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.25  | Call       |           | 74.00000     | 69,000            | 21.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.25  | Put        |           | 1,818.00000  | 1,861,000         | 21.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Call       |           | 1.00000      | 1,000             | 27.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Put        |           | 6,045.00000  | 6,093,000         | 27.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Call       |           | 457.00000    | 427,000           | 15.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Put        |           | 301.00000    | 319,000           | 15.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Call       |           | 1,196.00000  | 1,150,000         | 15.12      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Put        |           | 40.00000     | 42,000            | 15.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Call       |           | 2,163.00000  | 2,116,000         | 18.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Put        |           | 7.00000      | 8,000             | 18.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Call       |           | 1.00000      | 1,000             | 27.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Put        |           | 5,895.00000  | 5,943,000         | 27.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.40  | Call       |           | 2.00000      | 2,000             | 25.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.40  | Put        |           | 4,896.00000  | 4,944,000         | 25.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.40  | Call       |           | 20.00000     | 18,000            | 22.90      | 0.00  | 0                | 8,032.00      |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.40  | Put        |           | 2,914.00000  | 2,960,000         | 22.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Call       |           | 431.00000    | 402,000           | 15.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Put        |           | 325.00000    | 344,000           | 15.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Call       |           | 1,149.00000  | 1,103,000         | 14.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Put        |           | 43.00000     | 45,000            | 14.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Call       |           | 2.00000      | 2,000             | 25.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Put        |           | 4,996.00000  | 5,044,000         | 25.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Call       |           | 5.00000      | 4,000             | 23.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Put        |           | 3,999.00000  | 4,046,000         | 23.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Call       |           | 17.00000     | 16,000            | 22.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Put        |           | 3,011.00000  | 3,058,000         | 22.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Call       |           | 61.00000     | 56,000            | 22.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Put        |           | 2,055.00000  | 2,098,000         | 22.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Call       |           | 139.00000    | 130,000           | 19.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Put        |           | 1,133.00000  | 1,172,000         | 19.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Call       |           | 382.00000    | 359,000           | 15.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Put        |           | 376.00000    | 401,000           | 15.67      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Call       |           | 1,057.00000  | 1,015,000         | 14.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Put        |           | 51.00000     | 57,000            | 14.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Call       |           | 2,015.00000  | 1,968,000         | 18.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Put        |           | 9.00000      | 10,000            | 18.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Put        |           | 8,394.00000  | 8,442,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.40  | Call       |           | 1.00000      | 1,000             | 29.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.40  | Put        |           | 6,895.00000  | 6,943,000         | 29.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.90  | Call       |           | 2.00000      | 2,000             | 26.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.90  | Put        |           | 5,396.00000  | 5,444,000         | 26.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Call       |           | 5.00000      | 5,000             | 23.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Put        |           | 3,899.00000  | 3,947,000         | 23.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Call       |           | 37.00000     | 34,000            | 22.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Put        |           | 2,431.00000  | 2,476,000         | 22.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Call       |           | 153.00000    | 143,000           | 18.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Put        |           | 1,047.00000  | 1,085,000         | 18.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Call       |           | 739.00000    | 702,000           | 15.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Put        |           | 133.00000    | 144,000           | 15.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Call       |           | 2,114.00000  | 2,066,000         | 18.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Put        |           | 8.00000      | 8,000             | 18.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Call       |           | 3,607.00000  | 3,559,000         | 24.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Put        |           | 1.00000      | 1,000             | 24.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Call       |           | 33.00000     | 30,000            | 22.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Put        |           | 2,527.00000  | 2,572,000         | 22.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Put        |           | 8,644.00000  | 8,692,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.65  | Call       |           | 1.00000      | 1,000             | 29.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.65  | Put        |           | 7,145.00000  | 7,193,000         | 29.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.15  | Call       |           | 1.00000      | 1,000             | 26.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.15  | Put        |           | 5,645.00000  | 5,693,000         | 26.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Call       |           | 4.00000      | 4,000             | 23.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Put        |           | 4,148.00000  | 4,196,000         | 23.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Call       |           | 27.00000     | 25,000            | 22.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Put        |           | 2,671.00000  | 2,717,000         | 22.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Call       |           | 122.00000    | 113,000           | 19.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Put        |           | 1,266.00000  | 1,305,000         | 19.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Call       |           | 572.00000    | 538,000           | 15.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Put        |           | 216.00000    | 230,000           | 15.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Call       |           | 1,868.00000  | 1,821,000         | 17.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Put        |           | 12.00000     | 13,000            | 17.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Call       |           | 3,357.00000  | 3,309,000         | 23.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Put        |           | 1.00000      | 1,000             | 23.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.60  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.60  | Put        |           | 9,094.00000  | 9,142,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.10  | Call       |           | 0.00000      | 0,000             | 30.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.10  | Put        |           | 7,594.00000  | 7,642,000         | 30.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Call       |           | 1.00000      | 1,000             | 27.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Put        |           | 6,095.00000  | 6,143,000         | 27.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Call       |           | 3.00000      | 3,000             | 24.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Put        |           | 4,597.00000  | 4,645,000         | 24.80      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Call       |           | 15.00000     | 14,000            | 23.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Put        |           | 3,109.00000  | 3,156,000         | 23.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Call       |           | 83.00000     | 77,000            | 21.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Put        |           | 1,677.00000  | 1,719,000         | 21.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Call       |           | 344.00000    | 322,000           | 16.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Put        |           | 438.00000    | 464,000           | 16.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Call       |           | 1,432.00000  | 1,385,000         | 16.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Put        |           | 26.00000     | 27,000            | 16.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 2,908.00000  | 2,860,000         | 22.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 2.00000      | 2,000             | 22.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.30  | Call       |           | 1.00000      | 1,000             | 28.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.30  | Put        |           | 6,795.00000  | 6,843,000         | 28.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Call       |           | 1.00000      | 1,000             | 27.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Put        |           | 5,795.00000  | 5,843,000         | 27.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Call       |           | 3.00000      | 2,000             | 25.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Put        |           | 4,797.00000  | 4,844,000         | 25.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Call       |           | 6.00000      | 5,000             | 23.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Put        |           | 3,800.00000  | 3,847,000         | 23.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Call       |           | 22.00000     | 20,000            | 22.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Put        |           | 2,816.00000  | 2,862,000         | 22.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Call       |           | 42.00000     | 38,000            | 22.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Put        |           | 2,336.00000  | 2,380,000         | 22.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Call       |           | 71.00000     | 66,000            | 21.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Put        |           | 1,865.00000  | 1,908,000         | 21.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Call       |           | 106.00000    | 99,000            | 20.13      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Put        |           | 1,400.00000  | 1,441,000         | 20.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Call       |           | 169.00000    | 157,000           | 18.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Put        |           | 963.00000    | 999,000           | 18.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Call       |           | 29.00000     | 26,000            | 22.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Put        |           | 2,623.00000  | 2,668,000         | 22.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.35  | Call       |           | 1.00000      | 1,000             | 28.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.35  | Put        |           | 6,845.00000  | 6,893,000         | 28.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Call       |           | 1.00000      | 1,000             | 27.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Put        |           | 5,845.00000  | 5,893,000         | 27.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Call       |           | 2.00000      | 2,000             | 25.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Put        |           | 4,846.00000  | 4,894,000         | 25.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Call       |           | 6.00000      | 5,000             | 23.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Put        |           | 3,850.00000  | 3,897,000         | 23.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Call       |           | 40.00000     | 36,000            | 22.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Put        |           | 2,384.00000  | 2,428,000         | 22.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Call       |           | 68.00000     | 64,000            | 22.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Put        |           | 1,912.00000  | 1,956,000         | 22.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.85  | Call       |           | 102.00000    | 95,000            | 20.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.85  | Put        |           | 1,446.00000  | 1,487,000         | 20.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Call       |           | 161.00000    | 150,000           | 18.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Put        |           | 1,005.00000  | 1,042,000         | 18.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Call       |           | 35.00000     | 32,000            | 22.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Put        |           | 2,479.00000  | 2,524,000         | 22.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Call       |           | 1.00000      | 1,000             | 27.58      | 0.00  | 0                | 11,194.00     |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Put        |           | 5,995.00000  | 6,043,000         | 27.58      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Call       |           | 66.00000     | 61,000            | 22.19      | 0.00  | 0                | 11,194.00     |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Put        |           | 1,960.00000  | 2,003,000         | 22.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Call       |           | 21.00000     | 19,000            | 22.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Put        |           | 2,865.00000  | 2,911,000         | 22.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.80  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.80  | Put        |           | 9,294.00000  | 9,342,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.80  | Call       |           | 1.00000      | 1,000             | 29.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.80  | Put        |           | 7,295.00000  | 7,343,000         | 29.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Call       |           | 2.00000      | 2,000             | 26.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Put        |           | 5,296.00000  | 5,344,000         | 26.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Call       |           | 12.00000     | 10,000            | 23.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Put        |           | 3,306.00000  | 3,352,000         | 23.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Call       |           | 2,709.00000  | 2,661,000         | 21.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Put        |           | 3.00000      | 3,000             | 21.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.70  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.70  | Put        |           | 9,194.00000  | 9,242,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.70  | Call       |           | 1.00000      | 1,000             | 29.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.70  | Put        |           | 7,195.00000  | 7,243,000         | 29.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Call       |           | 2.00000      | 2,000             | 26.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Put        |           | 5,196.00000  | 5,244,000         | 26.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Call       |           | 13.00000     | 12,000            | 23.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Put        |           | 3,207.00000  | 3,254,000         | 23.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Call       |           | 2,809.00000  | 2,761,000         | 21.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Put        |           | 3.00000      | 3,000             | 21.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.75  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.75  | Put        |           | 9,244.00000  | 9,292,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.75  | Call       |           | 1.00000      | 1,000             | 29.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.75  | Put        |           | 7,245.00000  | 7,293,000         | 29.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Call       |           | 2,759.00000  | 2,711,000         | 21.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Put        |           | 3.00000      | 3,000             | 21.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.00  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.00  | Put        |           | 9,494.00000  | 9,542,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.00  | Call       |           | 0.00000      | 0,000             | 30.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.00  | Put        |           | 7,494.00000  | 7,542,000         | 30.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Call       |           | 2,510.00000  | 2,462,000         | 20.34      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Put        |           | 4.00000      | 4,000             | 20.34      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.10  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.10  | Put        |           | 9,594.00000  | 9,642,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.10  | Call       |           | 2.00000      | 1,000             | 26.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.10  | Put        |           | 5,596.00000  | 5,643,000         | 26.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.10  | Call       |           | 8.00000      | 7,000             | 23.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.10  | Put        |           | 3,602.00000  | 3,649,000         | 23.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Call       |           | 2,411.00000  | 2,363,000         | 19.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Put        |           | 5.00000      | 5,000             | 19.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.05  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.05  | Put        |           | 9,544.00000  | 9,592,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.05  | Call       |           | 0.00000      | 0,000             | 30.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.05  | Put        |           | 7,544.00000  | 7,592,000         | 30.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Call       |           | 2,461.00000  | 2,413,000         | 20.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Put        |           | 5.00000      | 5,000             | 20.13      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.15  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.15  | Put        |           | 9,644.00000  | 9,692,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.15  | Call       |           | 0.00000      | 0,000             | 30.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.15  | Put        |           | 7,644.00000  | 7,692,000         | 30.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.15  | Call       |           | 7.00000      | 7,000             | 23.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.15  | Put        |           | 3,651.00000  | 3,699,000         | 23.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Call       |           | 2,361.00000  | 2,314,000         | 19.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Put        |           | 5.00000      | 6,000             | 19.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.30  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.30  | Put        |           | 9,794.00000  | 9,842,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Call       |           | 0.00000      | 0,000             | 30.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Put        |           | 7,794.00000  | 7,842,000         | 30.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Call       |           | 2,213.00000  | 2,165,000         | 19.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Put        |           | 7.00000      | 7,000             | 19.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.35  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.35  | Put        |           | 9,844.00000  | 9,892,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Call       |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Put        |           | 7,844.00000  | 7,892,000         | 30.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.25  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.25  | Put        |           | 9,744.00000  | 9,792,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.25  | Call       |           | 0.00000      | 0,000             | 30.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.25  | Put        |           | 7,744.00000  | 7,792,000         | 30.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Call       |           | 2,262.00000  | 2,215,000         | 19.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Put        |           | 6.00000      | 7,000             | 19.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.55  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.55  | Put        |           | 9,044.00000  | 9,092,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Call       |           | 16.00000     | 15,000            | 22.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Put        |           | 3,060.00000  | 3,107,000         | 22.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 2,958.00000  | 2,910,000         | 22.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 2.00000      | 2,000             | 22.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Call       |           | 2,312.00000  | 2,264,000         | 19.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Put        |           | 6.00000      | 6,000             | 19.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Call       |           | 3,307.00000  | 3,259,000         | 23.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Put        |           | 1.00000      | 1,000             | 23.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Call       |           | 3,457.00000  | 3,409,000         | 24.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Put        |           | 1.00000      | 1,000             | 24.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Call       |           | 3,257.00000  | 3,209,000         | 23.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Put        |           | 1.00000      | 1,000             | 23.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.85  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.85  | Put        |           | 9,344.00000  | 9,392,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.85  | Call       |           | 1.00000      | 0,000             | 29.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.85  | Put        |           | 7,345.00000  | 7,392,000         | 29.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.85  | Call       |           | 2.00000      | 2,000             | 26.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.85  | Put        |           | 5,346.00000  | 5,394,000         | 26.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.85  | Call       |           | 11.00000     | 10,000            | 23.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.85  | Put        |           | 3,355.00000  | 3,402,000         | 23.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Call       |           | 2,659.00000  | 2,612,000         | 20.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Put        |           | 3.00000      | 4,000             | 20.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.65  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.65  | Put        |           | 9,144.00000  | 9,192,000         | 30.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.65  | Call       |           | 14.00000     | 13,000            | 23.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.65  | Put        |           | 3,158.00000  | 3,205,000         | 23.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Call       |           | 2,858.00000  | 2,811,000         | 21.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Put        |           | 2.00000      | 3,000             | 21.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Call       |           | 3,157.00000  | 3,110,000         | 23.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Put        |           | 1.00000      | 2,000             | 23.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.40  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.40  | Put        |           | 8,894.00000  | 8,942,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Call       |           | 3,108.00000  | 3,060,000         | 22.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Put        |           | 2.00000      | 2,000             | 22.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.90  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.90  | Put        |           | 9,394.00000  | 9,442,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.90  | Call       |           | 1.00000      | 0,000             | 29.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.90  | Put        |           | 7,395.00000  | 7,442,000         | 29.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.90  | Call       |           | 10.00000     | 9,000             | 23.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.90  | Put        |           | 3,404.00000  | 3,451,000         | 23.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Call       |           | 2,610.00000  | 2,562,000         | 20.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Put        |           | 4.00000      | 4,000             | 20.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.50  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.50  | Put        |           | 9,994.00000  | 10,042,000        | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Put        |           | 7,994.00000  | 8,042,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.95  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.95  | Put        |           | 9,444.00000  | 9,492,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.95  | Call       |           | 1.00000      | 0,000             | 29.96      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.95  | Put        |           | 7,445.00000  | 7,492,000         | 29.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.95  | Call       |           | 2.00000      | 2,000             | 26.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.95  | Put        |           | 5,446.00000  | 5,494,000         | 26.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.95  | Call       |           | 10.00000     | 9,000             | 23.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.95  | Put        |           | 3,454.00000  | 3,501,000         | 23.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Call       |           | 2,560.00000  | 2,512,000         | 20.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Put        |           | 4.00000      | 4,000             | 20.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.20  | Call       |           | 0.00000      | 0,000             | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.20  | Put        |           | 9,694.00000  | 9,742,000         | 30.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.20  | Call       |           | 0.00000      | 0,000             | 30.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.20  | Put        |           | 7,694.00000  | 7,742,000         | 30.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future |        |            | 11.64760  | 11.69770     |                   | 16.52      | 0.00  | 0                | 1,304.00      |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.73  | Call       |           | 310.00000    | 293,000           | 20.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.73  | Put        |           | 1,342.00000  | 1,375,000         | 20.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.78  | Call       |           | 297.00000    | 281,000           | 20.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.78  | Put        |           | 1,379.00000  | 1,413,000         | 20.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.68  | Call       |           | 293.00000    | 306,000           | 20.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.68  | Put        |           | 1,275.00000  | 1,338,000         | 20.00      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future |        |            | 0.08380   | 0.08460      |                   | 22.11      | 0.00  | 0                | 1,364.00      |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.08   | Call       |           | 474.00000    | 397,000           | 22.11      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.08   | Put        |           | 14.00000     | 17,000            | 22.11      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.09   | Call       |           | 15.00000     | 9,000             | 25.54      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.09   | Put        |           | 555.00000    | 629,000           | 25.54      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.07   | Call       |           | 1,460.00000  | 1,380,000         | 35.60      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.07   | Put        |           | 0.00000      | 0,000             | 35.60      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future |        |            | 0.08530   | 0.08610      |                   | 24.80      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.08   | Call       |           | 752.00000    | 690,000           | 21.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.08   | Put        |           | 142.00000    | 160,000           | 21.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.09   | Call       |           | 297.00000    | 264,000           | 25.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.09   | Put        |           | 687.00000    | 734,000           | 25.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.07   | Call       |           | 1,624.00000  | 1,543,000         | 21.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.07   | Put        |           | 14.00000     | 13,000            | 21.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future |        |            | 10.17250  | 10.25970     |                   | 11.28      | 9,663,875.00 | 950              | 20,614.00     |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Put        |           | 9,390.00000  | 9,478,000         | 46.16      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Call       |           | 0.00000      | 0,000             | 45.69      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Put        |           | 7,390.00000  | 7,478,000         | 45.69      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Call       |           | 0.00000      | 0,000             | 42.41      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Put        |           | 5,390.00000  | 5,478,000         | 42.41      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Call       |           | 0.00000      | 0,000             | 34.99      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Put        |           | 3,390.00000  | 3,478,000         | 34.99      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Call       |           | 0.00000      | 0,000             | 25.07      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Put        |           | 1,390.00000  | 1,478,000         | 25.07      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 11.00000     | 6,000             | 15.88      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 401.00000    | 484,000           | 15.88      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Call       |           | 611.00000    | 525,000           | 14.98      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Put        |           | 1.00000      | 3,000             | 14.98      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 1,610.00000  | 1,523,000         | 21.67      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 0.00000      | 1,000             | 21.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Call       |           | 2,610.00000  | 2,523,000         | 20.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Put        |           | 0.00000      | 1,000             | 20.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Put        |           | 9,640.00000  | 9,728,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Call       |           | 0.00000      | 0,000             | 45.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Put        |           | 7,640.00000  | 7,728,000         | 45.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Put        |           | 9,740.00000  | 9,828,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Call       |           | 0.00000      | 0,000             | 46.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Put        |           | 7,740.00000  | 7,828,000         | 46.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Put        |           | 9,490.00000  | 9,578,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Call       |           | 0.00000      | 0,000             | 45.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Put        |           | 7,490.00000  | 7,578,000         | 45.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Call       |           | 0.00000      | 0,000             | 31.27      | 0.00  | 0                | 13,636.00     |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Put        |           | 2,340.00000  | 2,428,000         | 31.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Put        |           | 9,290.00000  | 9,378,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Call       |           | 0.00000      | 0,000             | 45.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Put        |           | 7,290.00000  | 7,378,000         | 45.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Call       |           | 0.00000      | 0,000             | 42.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Put        |           | 5,290.00000  | 5,378,000         | 42.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Call       |           | 0.00000      | 0,000             | 34.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Put        |           | 3,290.00000  | 3,378,000         | 34.64      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Call       |           | 0.00000      | 0,000             | 24.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Put        |           | 1,290.00000  | 1,378,000         | 24.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 18.00000     | 10,000            | 14.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 308.00000    | 388,000           | 14.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Call       |           | 711.00000    | 623,000           | 15.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Put        |           | 1.00000      | 1,000             | 15.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 1,710.00000  | 1,623,000         | 22.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 0.00000      | 1,000             | 22.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Call       |           | 2,710.00000  | 2,623,000         | 19.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Put        |           | 0.00000      | 1,000             | 19.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Put        |           | 9,140.00000  | 9,228,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Call       |           | 0.00000      | 0,000             | 45.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Put        |           | 7,140.00000  | 7,228,000         | 45.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Call       |           | 0.00000      | 0,000             | 41.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Put        |           | 5,140.00000  | 5,228,000         | 41.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Call       |           | 0.00000      | 0,000             | 34.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Put        |           | 3,140.00000  | 3,228,000         | 34.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Call       |           | 0.00000      | 0,000             | 22.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Put        |           | 1,140.00000  | 1,228,000         | 22.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 41.00000     | 23,000            | 13.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 181.00000    | 251,000           | 13.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Call       |           | 860.00000    | 773,000           | 16.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Put        |           | 0.00000      | 1,000             | 16.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 1,860.00000  | 1,773,000         | 23.16      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 0.00000      | 1,000             | 23.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Call       |           | 2,860.00000  | 2,773,000         | 17.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Put        |           | 0.00000      | 1,000             | 17.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Put        |           | 9,190.00000  | 9,278,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Call       |           | 0.00000      | 0,000             | 45.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Put        |           | 7,190.00000  | 7,278,000         | 45.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Call       |           | 0.00000      | 0,000             | 41.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Put        |           | 5,190.00000  | 5,278,000         | 41.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Call       |           | 0.00000      | 0,000             | 34.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Put        |           | 3,190.00000  | 3,278,000         | 34.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Call       |           | 0.00000      | 0,000             | 23.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Put        |           | 1,190.00000  | 1,278,000         | 23.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Call       |           | 31.00000     | 17,000            | 14.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Put        |           | 221.00000    | 295,000           | 14.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Call       |           | 810.00000    | 723,000           | 16.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Put        |           | 0.00000      | 1,000             | 16.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Call       |           | 1,810.00000  | 1,723,000         | 22.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Put        |           | 0.00000      | 1,000             | 22.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Call       |           | 2,810.00000  | 2,723,000         | 18.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Put        |           | 0.00000      | 1,000             | 18.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Put        |           | 9,540.00000  | 9,628,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Call       |           | 0.00000      | 0,000             | 45.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Put        |           | 7,540.00000  | 7,628,000         | 45.83      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Put        |           | 9,790.00000  | 9,878,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Call       |           | 0.00000      | 0,000             | 46.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Put        |           | 7,790.00000  | 7,878,000         | 46.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Put        |           | 9,840.00000  | 9,928,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Call       |           | 0.00000      | 0,000             | 46.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Put        |           | 7,840.00000  | 7,928,000         | 46.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Put        |           | 9,690.00000  | 9,778,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Call       |           | 0.00000      | 0,000             | 45.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Put        |           | 7,690.00000  | 7,778,000         | 45.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Put        |           | 9,590.00000  | 9,678,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Call       |           | 0.00000      | 0,000             | 45.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Put        |           | 7,590.00000  | 7,678,000         | 45.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.70  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.70  | Put        |           | 9,440.00000  | 9,528,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Call       |           | 0.00000      | 0,000             | 45.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Put        |           | 7,440.00000  | 7,528,000         | 45.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Put        |           | 9,340.00000  | 9,428,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Call       |           | 0.00000      | 0,000             | 45.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Put        |           | 7,340.00000  | 7,428,000         | 45.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Call       |           | 0.00000      | 0,000             | 42.22      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Put        |           | 5,340.00000  | 5,428,000         | 42.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Call       |           | 0.00000      | 0,000             | 34.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Put        |           | 3,340.00000  | 3,428,000         | 34.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Call       |           | 0.00000      | 0,000             | 24.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Put        |           | 1,340.00000  | 1,428,000         | 24.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Call       |           | 14.00000     | 7,000             | 15.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Put        |           | 354.00000    | 435,000           | 15.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Call       |           | 661.00000    | 574,000           | 15.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Put        |           | 1.00000      | 2,000             | 15.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Call       |           | 1,660.00000  | 1,573,000         | 21.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 0.00000      | 1,000             | 21.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Call       |           | 2,660.00000  | 2,573,000         | 19.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Put        |           | 0.00000      | 1,000             | 19.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Put        |           | 9,240.00000  | 9,328,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Call       |           | 0.00000      | 0,000             | 45.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Put        |           | 7,240.00000  | 7,328,000         | 45.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Put        |           | 9,090.00000  | 9,178,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Call       |           | 0.00000      | 0,000             | 45.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Put        |           | 7,090.00000  | 7,178,000         | 45.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Call       |           | 0.00000      | 0,000             | 41.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Put        |           | 5,090.00000  | 5,178,000         | 41.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Call       |           | 0.00000      | 0,000             | 37.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Put        |           | 4,090.00000  | 4,178,000         | 37.52      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Call       |           | 0.00000      | 0,000             | 33.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Put        |           | 3,090.00000  | 3,178,000         | 33.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Call       |           | 0.00000      | 0,000             | 30.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Put        |           | 2,090.00000  | 2,178,000         | 30.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Call       |           | 0.00000      | 0,000             | 22.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Put        |           | 1,090.00000  | 1,178,000         | 22.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Call       |           | 54.00000     | 30,000            | 13.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Put        |           | 144.00000    | 208,000           | 13.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Call       |           | 910.00000    | 823,000           | 17.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Put        |           | 0.00000      | 1,000             | 17.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Call       |           | 1,910.00000  | 1,823,000         | 23.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Put        |           | 0.00000      | 1,000             | 23.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Call       |           | 2,910.00000  | 2,823,000         | 17.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Put        |           | 0.00000      | 1,000             | 17.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Call       |           | 0.00000      | 0,000             | 41.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Put        |           | 5,240.00000  | 5,328,000         | 41.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 38.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Put        |           | 4,240.00000  | 4,328,000         | 38.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Call       |           | 0.00000      | 0,000             | 34.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Put        |           | 3,240.00000  | 3,328,000         | 34.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 30.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 2,240.00000  | 2,328,000         | 30.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Call       |           | 0.00000      | 0,000             | 23.69      | 0.00  | 0                | 10.00         |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Put        |           | 1,240.00000  | 1,328,000         | 23.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 24.00000     | 13,000            | 14.50      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 264.00000    | 341,000           | 14.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Call       |           | 760.00000    | 673,000           | 16.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Put        |           | 0.00000      | 1,000             | 16.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 1,760.00000  | 1,673,000         | 22.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 0.00000      | 1,000             | 22.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Call       |           | 2,760.00000  | 2,673,000         | 18.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Put        |           | 0.00000      | 1,000             | 18.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Call       |           | 0.00000      | 0,000             | 42.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Put        |           | 5,440.00000  | 5,528,000         | 42.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Call       |           | 0.00000      | 0,000             | 38.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Put        |           | 4,440.00000  | 4,528,000         | 38.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Call       |           | 0.00000      | 0,000             | 35.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Put        |           | 3,440.00000  | 3,528,000         | 35.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Call       |           | 0.00000      | 0,000             | 31.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Put        |           | 2,440.00000  | 2,528,000         | 31.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Call       |           | 0.00000      | 0,000             | 25.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Put        |           | 1,440.00000  | 1,528,000         | 25.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Call       |           | 8.00000      | 4,000             | 16.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Put        |           | 448.00000    | 532,000           | 16.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Call       |           | 562.00000    | 475,000           | 14.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Put        |           | 2.00000      | 3,000             | 14.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Call       |           | 1,560.00000  | 1,473,000         | 21.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Put        |           | 0.00000      | 1,000             | 21.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Call       |           | 2,560.00000  | 2,473,000         | 20.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Put        |           | 0.00000      | 1,000             | 20.52      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Call       |           | 0.00000      | 0,000             | 42.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Put        |           | 5,490.00000  | 5,578,000         | 42.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Call       |           | 0.00000      | 0,000             | 39.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Put        |           | 4,490.00000  | 4,578,000         | 39.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Call       |           | 0.00000      | 0,000             | 35.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Put        |           | 3,490.00000  | 3,578,000         | 35.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Call       |           | 0.00000      | 0,000             | 31.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Put        |           | 2,490.00000  | 2,578,000         | 31.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Call       |           | 0.00000      | 0,000             | 25.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Put        |           | 1,490.00000  | 1,578,000         | 25.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Call       |           | 6.00000      | 3,000             | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Put        |           | 496.00000    | 581,000           | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Call       |           | 513.00000    | 427,000           | 14.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Put        |           | 3.00000      | 5,000             | 14.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Call       |           | 1,510.00000  | 1,423,000         | 21.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Put        |           | 0.00000      | 1,000             | 21.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Call       |           | 2,510.00000  | 2,423,000         | 20.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Put        |           | 0.00000      | 1,000             | 20.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 43.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Put        |           | 5,690.00000  | 5,778,000         | 43.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Call       |           | 0.00000      | 0,000             | 39.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Put        |           | 4,690.00000  | 4,778,000         | 39.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 36.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Put        |           | 3,690.00000  | 3,778,000         | 36.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 32.51      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 2,690.00000  | 2,778,000         | 32.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Call       |           | 0.00000      | 0,000             | 27.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Put        |           | 1,690.00000  | 1,778,000         | 27.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 2.00000      | 1,000             | 18.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 692.00000    | 779,000           | 18.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Call       |           | 323.00000    | 241,000           | 12.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Put        |           | 13.00000     | 19,000            | 12.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 1,310.00000  | 1,223,000         | 19.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 0.00000      | 1,000             | 19.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Call       |           | 2,310.00000  | 2,223,000         | 22.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Put        |           | 0.00000      | 1,000             | 22.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 43.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Put        |           | 5,740.00000  | 5,828,000         | 43.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.00  | Call       |           | 0.00000      | 0,000             | 39.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.00  | Put        |           | 4,740.00000  | 4,828,000         | 39.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 36.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Put        |           | 3,740.00000  | 3,828,000         | 36.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 32.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 2,740.00000  | 2,828,000         | 32.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Call       |           | 0.00000      | 0,000             | 28.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Put        |           | 1,740.00000  | 1,828,000         | 28.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 2.00000      | 1,000             | 19.09      | 0.00  | 0                | 13,651.00     |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 742.00000    | 829,000           | 19.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Call       |           | 278.00000    | 199,000           | 12.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Put        |           | 18.00000     | 27,000            | 12.39      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 1,260.00000  | 1,173,000         | 19.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 0.00000      | 1,000             | 19.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Call       |           | 2,260.00000  | 2,173,000         | 23.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Put        |           | 0.00000      | 1,000             | 23.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 43.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Put        |           | 5,590.00000  | 5,678,000         | 43.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Call       |           | 0.00000      | 0,000             | 39.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Put        |           | 4,590.00000  | 4,678,000         | 39.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 35.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Put        |           | 3,590.00000  | 3,678,000         | 35.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 32.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 2,590.00000  | 2,678,000         | 32.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Call       |           | 0.00000      | 0,000             | 26.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Put        |           | 1,590.00000  | 1,678,000         | 26.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 4.00000      | 2,000             | 17.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 594.00000    | 680,000           | 17.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Call       |           | 416.00000    | 332,000           | 13.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Put        |           | 6.00000      | 10,000            | 13.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 1,410.00000  | 1,323,000         | 20.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 0.00000      | 1,000             | 20.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Call       |           | 2,410.00000  | 2,323,000         | 21.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Put        |           | 0.00000      | 1,000             | 21.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 42.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Put        |           | 5,540.00000  | 5,628,000         | 42.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Call       |           | 0.00000      | 0,000             | 39.21      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Put        |           | 4,540.00000  | 4,628,000         | 39.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Call       |           | 0.00000      | 0,000             | 35.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Put        |           | 3,540.00000  | 3,628,000         | 35.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Call       |           | 0.00000      | 0,000             | 31.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Put        |           | 2,540.00000  | 2,628,000         | 31.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Call       |           | 0.00000      | 0,000             | 26.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Put        |           | 1,540.00000  | 1,628,000         | 26.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 5.00000      | 3,000             | 17.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 545.00000    | 631,000           | 17.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Call       |           | 465.00000    | 379,000           | 13.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Put        |           | 5.00000      | 7,000             | 13.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 1,460.00000  | 1,373,000         | 20.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 0.00000      | 1,000             | 20.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Call       |           | 2,460.00000  | 2,373,000         | 21.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Put        |           | 0.00000      | 1,000             | 21.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 43.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Put        |           | 5,640.00000  | 5,728,000         | 43.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Call       |           | 0.00000      | 0,000             | 39.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Put        |           | 4,640.00000  | 4,728,000         | 39.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 35.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Put        |           | 3,640.00000  | 3,728,000         | 35.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 32.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 2,640.00000  | 2,728,000         | 32.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Call       |           | 0.00000      | 0,000             | 27.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Put        |           | 1,640.00000  | 1,728,000         | 27.37      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 3.00000      | 2,000             | 18.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 643.00000    | 730,000           | 18.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Call       |           | 369.00000    | 286,000           | 13.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Put        |           | 9.00000      | 14,000            | 13.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 1,360.00000  | 1,273,000         | 20.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 0.00000      | 1,000             | 20.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Call       |           | 2,360.00000  | 2,273,000         | 22.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Put        |           | 0.00000      | 1,000             | 22.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 44.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Put        |           | 5,890.00000  | 5,978,000         | 44.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Call       |           | 0.00000      | 0,000             | 40.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Put        |           | 4,890.00000  | 4,978,000         | 40.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Call       |           | 0.00000      | 0,000             | 36.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Put        |           | 3,890.00000  | 3,978,000         | 36.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 33.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 2,890.00000  | 2,978,000         | 33.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Call       |           | 0.00000      | 0,000             | 29.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Put        |           | 1,890.00000  | 1,978,000         | 29.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 1.00000      | 1,000             | 20.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 891.00000    | 979,000           | 20.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Call       |           | 155.00000    | 91,000            | 11.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Put        |           | 45.00000     | 69,000            | 11.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 1,110.00000  | 1,023,000         | 18.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 0.00000      | 1,000             | 18.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Call       |           | 2,110.00000  | 2,023,000         | 24.65      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Put        |           | 0.00000      | 1,000             | 24.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 43.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Put        |           | 5,790.00000  | 5,878,000         | 43.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 40.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Put        |           | 4,790.00000  | 4,878,000         | 40.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Call       |           | 0.00000      | 0,000             | 36.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Put        |           | 3,790.00000  | 3,878,000         | 36.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 32.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Put        |           | 2,790.00000  | 2,878,000         | 32.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Call       |           | 0.00000      | 0,000             | 28.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Put        |           | 1,790.00000  | 1,878,000         | 28.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Call       |           | 2.00000      | 1,000             | 19.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Put        |           | 792.00000    | 879,000           | 19.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Call       |           | 235.00000    | 159,000           | 12.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Put        |           | 25.00000     | 37,000            | 12.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Call       |           | 1,210.00000  | 1,123,000         | 19.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Put        |           | 0.00000      | 1,000             | 19.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Call       |           | 2,210.00000  | 2,123,000         | 23.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Put        |           | 0.00000      | 1,000             | 23.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 44.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Put        |           | 5,840.00000  | 5,928,000         | 44.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Call       |           | 0.00000      | 0,000             | 40.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Put        |           | 4,840.00000  | 4,928,000         | 40.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 36.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Put        |           | 3,840.00000  | 3,928,000         | 36.59      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 33.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 2,840.00000  | 2,928,000         | 33.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 1.00000      | 1,000             | 20.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 841.00000    | 929,000           | 20.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Call       |           | 194.00000    | 123,000           | 11.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Put        |           | 34.00000     | 51,000            | 11.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 1,160.00000  | 1,073,000         | 18.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Put        |           | 0.00000      | 1,000             | 18.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Call       |           | 2,160.00000  | 2,073,000         | 24.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Put        |           | 0.00000      | 1,000             | 24.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 44.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Put        |           | 5,940.00000  | 6,028,000         | 44.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Call       |           | 0.00000      | 0,000             | 40.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Put        |           | 4,940.00000  | 5,028,000         | 40.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 36.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Put        |           | 3,940.00000  | 4,028,000         | 36.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Call       |           | 0.00000      | 0,000             | 33.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Put        |           | 2,940.00000  | 3,028,000         | 33.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Call       |           | 0.00000      | 0,000             | 29.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Put        |           | 1,940.00000  | 2,028,000         | 29.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Call       |           | 1.00000      | 0,000             | 20.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Put        |           | 941.00000    | 1,028,000         | 20.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Call       |           | 121.00000    | 70,000            | 11.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Put        |           | 61.00000     | 98,000            | 11.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Call       |           | 1,060.00000  | 973,000           | 18.32      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Put        |           | 0.00000      | 1,000             | 18.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Call       |           | 2,060.00000  | 1,973,000         | 24.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Put        |           | 0.00000      | 1,000             | 24.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 44.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.25  | Put        |           | 5,990.00000  | 6,078,000         | 44.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Call       |           | 0.00000      | 0,000             | 40.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Put        |           | 4,990.00000  | 5,078,000         | 40.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.25  | Call       |           | 0.00000      | 0,000             | 37.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.25  | Put        |           | 3,990.00000  | 4,078,000         | 37.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 33.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 2,990.00000  | 3,078,000         | 33.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Call       |           | 0.00000      | 0,000             | 30.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Put        |           | 1,990.00000  | 2,078,000         | 30.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 1.00000      | 0,000             | 21.39      | 0.00  | 0                | 2,700.00      |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 991.00000    | 1,078,000         | 21.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Call       |           | 90.00000     | 53,000            | 12.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Put        |           | 80.00000     | 131,000           | 12.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 1,010.00000  | 923,000           | 17.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 0.00000      | 1,000             | 17.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.25   | Call       |           | 2,010.00000  | 1,923,000         | 24.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.25   | Put        |           | 0.00000      | 1,000             | 24.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Call       |           | 0.00000      | 0,000             | 29.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Put        |           | 1,840.00000  | 1,928,000         | 29.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Put        |           | 8,890.00000  | 8,978,000         | 46.16      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Call       |           | 0.00000      | 0,000             | 45.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Put        |           | 6,890.00000  | 6,978,000         | 45.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Call       |           | 3,110.00000  | 3,023,000         | 15.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Put        |           | 0.00000      | 1,000             | 15.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Put        |           | 9,040.00000  | 9,128,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Call       |           | 0.00000      | 0,000             | 45.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Put        |           | 7,040.00000  | 7,128,000         | 45.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Call       |           | 0.00000      | 0,000             | 41.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Put        |           | 5,040.00000  | 5,128,000         | 41.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Call       |           | 0.00000      | 0,000             | 33.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Put        |           | 3,040.00000  | 3,128,000         | 33.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Call       |           | 1.00000      | 0,000             | 21.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Put        |           | 1,041.00000  | 1,128,000         | 21.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Call       |           | 70.00000     | 40,000            | 12.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Put        |           | 110.00000    | 168,000           | 12.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Call       |           | 960.00000    | 873,000           | 17.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Put        |           | 0.00000      | 1,000             | 17.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Call       |           | 1,960.00000  | 1,873,000         | 23.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Put        |           | 0.00000      | 1,000             | 23.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Call       |           | 2,960.00000  | 2,873,000         | 16.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Put        |           | 0.00000      | 1,000             | 16.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Put        |           | 8,990.00000  | 9,078,000         | 46.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Call       |           | 0.00000      | 0,000             | 45.32      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Put        |           | 6,990.00000  | 7,078,000         | 45.32      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.25   | Call       |           | 3,010.00000  | 2,923,000         | 16.39      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.25   | Put        |           | 0.00000      | 1,000             | 16.39      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Put        |           | 8,840.00000  | 8,928,000         | 46.16      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Call       |           | 0.00000      | 0,000             | 45.18      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Put        |           | 6,840.00000  | 6,928,000         | 45.18      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Call       |           | 3,160.00000  | 3,073,000         | 15.47      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Put        |           | 0.00000      | 1,000             | 15.47      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Call       |           | 0.00000      | 0,000             | 46.16      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Put        |           | 8,940.00000  | 9,028,000         | 46.16      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Call       |           | 0.00000      | 0,000             | 45.27      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Put        |           | 6,940.00000  | 7,028,000         | 45.27      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Call       |           | 3,060.00000  | 2,973,000         | 15.93      | 0.00          | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Put        |           | 0.00000      | 1,000             | 15.93      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future |        |            | 10.34770  | 10.43790     |                   | 13.75      | 13,545,139.30 | 1,309            | 14,202.00     |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Call       |           | 41.00000     | 37,000            | 20.11      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Put        |           | 1,703.00000  | 1,789,000         | 20.11      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Call       |           | 50.00000     | 45,000            | 19.39      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Put        |           | 1,512.00000  | 1,597,000         | 19.39      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Call       |           | 45.00000     | 41,000            | 19.75      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Put        |           | 1,607.00000  | 1,693,000         | 19.75      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Put        |           | 8,862.00000  | 8,952,000         | 31.22      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Call       |           | 0.00000      | 0,000             | 28.69      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Put        |           | 6,862.00000  | 6,952,000         | 28.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Call       |           | 1.00000      | 1,000             | 24.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Put        |           | 4,863.00000  | 4,953,000         | 24.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Call       |           | 8.00000      | 7,000             | 21.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Put        |           | 2,870.00000  | 2,959,000         | 21.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Call       |           | 100.00000    | 87,000            | 17.21      | 0.00  | 0                | 25.00         |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Put        |           | 962.00000    | 1,039,000         | 17.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Call       |           | 374.00000    | 322,000           | 13.68      | 0.00  | 0                | 20.00         |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Put        |           | 236.00000    | 274,000           | 13.68      | 0.00  | 0                | 271.00        |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Call       |           | 1,152.00000  | 1,063,000         | 12.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Put        |           | 14.00000     | 15,000            | 12.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Call       |           | 2,140.00000  | 2,051,000         | 17.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Put        |           | 2.00000      | 3,000             | 17.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Call       |           | 3,138.00000  | 3,048,000         | 21.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Put        |           | 0.00000      | 0,000             | 21.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Put        |           | 9,162.00000  | 9,252,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Call       |           | 0.00000      | 0,000             | 29.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Put        |           | 7,162.00000  | 7,252,000         | 29.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Call       |           | 0.00000      | 0,000             | 24.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Put        |           | 5,162.00000  | 5,252,000         | 24.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Call       |           | 5.00000      | 4,000             | 21.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Put        |           | 3,167.00000  | 3,256,000         | 21.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Call       |           | 70.00000     | 62,000            | 18.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Put        |           | 1,232.00000  | 1,314,000         | 18.30      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 246.00000    | 213,000           | 14.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 408.00000    | 465,000           | 14.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Call       |           | 872.00000    | 792,000           | 12.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Put        |           | 34.00000     | 44,000            | 12.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 1,842.00000  | 1,752,000         | 16.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 4.00000      | 4,000             | 16.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Call       |           | 2,839.00000  | 2,748,000         | 20.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Put        |           | 1.00000      | 0,000             | 20.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Put        |           | 9,262.00000  | 9,352,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Call       |           | 0.00000      | 0,000             | 29.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Put        |           | 7,262.00000  | 7,352,000         | 29.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Call       |           | 0.00000      | 0,000             | 25.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Put        |           | 5,262.00000  | 5,352,000         | 25.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Call       |           | 4.00000      | 4,000             | 21.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Put        |           | 3,266.00000  | 3,356,000         | 21.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Call       |           | 62.00000     | 55,000            | 18.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Put        |           | 1,324.00000  | 1,407,000         | 18.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Call       |           | 215.00000    | 186,000           | 15.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Put        |           | 477.00000    | 538,000           | 15.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Call       |           | 786.00000    | 709,000           | 12.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Put        |           | 48.00000     | 61,000            | 12.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Call       |           | 1,743.00000  | 1,653,000         | 15.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Put        |           | 5.00000      | 5,000             | 15.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Call       |           | 2,739.00000  | 2,648,000         | 20.18      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Put        |           | 1.00000      | 0,000             | 20.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Put        |           | 8,912.00000  | 9,002,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Call       |           | 0.00000      | 0,000             | 28.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Put        |           | 6,912.00000  | 7,002,000         | 28.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Call       |           | 1.00000      | 1,000             | 24.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Put        |           | 4,913.00000  | 5,003,000         | 24.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Call       |           | 8.00000      | 6,000             | 21.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Put        |           | 2,920.00000  | 3,008,000         | 21.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Call       |           | 94.00000     | 82,000            | 17.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Put        |           | 1,006.00000  | 1,084,000         | 17.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Call       |           | 348.00000    | 299,000           | 13.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Put        |           | 260.00000    | 301,000           | 13.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Call       |           | 1,103.00000  | 1,014,000         | 12.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Put        |           | 15.00000     | 16,000            | 12.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Call       |           | 2,091.00000  | 2,001,000         | 17.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Put        |           | 3.00000      | 3,000             | 17.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Call       |           | 3,088.00000  | 2,998,000         | 21.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Put        |           | 0.00000      | 0,000             | 21.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Put        |           | 8,962.00000  | 9,052,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Call       |           | 0.00000      | 0,000             | 28.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Put        |           | 6,962.00000  | 7,052,000         | 28.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Call       |           | 1.00000      | 0,000             | 24.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Put        |           | 4,963.00000  | 5,052,000         | 24.52      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Call       |           | 7.00000      | 6,000             | 21.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Put        |           | 2,969.00000  | 3,058,000         | 21.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Call       |           | 88.00000     | 77,000            | 17.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Put        |           | 1,050.00000  | 1,129,000         | 17.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Call       |           | 324.00000    | 279,000           | 13.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Put        |           | 286.00000    | 331,000           | 13.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Call       |           | 1,055.00000  | 968,000           | 12.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Put        |           | 17.00000     | 20,000            | 12.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Call       |           | 2,041.00000  | 1,951,000         | 17.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Put        |           | 3.00000      | 3,000             | 17.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.40   | Call       |           | 3,038.00000  | 2,948,000         | 21.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.40   | Put        |           | 0.00000      | 0,000             | 21.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Put        |           | 9,112.00000  | 9,202,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Call       |           | 0.00000      | 0,000             | 29.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Put        |           | 7,112.00000  | 7,202,000         | 29.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Call       |           | 1.00000      | 0,000             | 24.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Put        |           | 5,113.00000  | 5,202,000         | 24.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Call       |           | 6.00000      | 5,000             | 21.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Put        |           | 3,118.00000  | 3,207,000         | 21.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Call       |           | 74.00000     | 65,000            | 18.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Put        |           | 1,186.00000  | 1,267,000         | 18.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 263.00000    | 228,000           | 14.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 375.00000    | 430,000           | 14.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Call       |           | 916.00000    | 834,000           | 12.58      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Put        |           | 28.00000     | 36,000            | 12.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 1,892.00000  | 1,802,000         | 16.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 4.00000      | 4,000             | 16.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Call       |           | 2,889.00000  | 2,798,000         | 20.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Put        |           | 1.00000      | 0,000             | 20.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Put        |           | 9,012.00000  | 9,102,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Call       |           | 0.00000      | 0,000             | 29.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Put        |           | 7,012.00000  | 7,102,000         | 29.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Call       |           | 1.00000      | 0,000             | 24.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Put        |           | 5,013.00000  | 5,102,000         | 24.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Call       |           | 6.00000      | 5,000             | 21.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Put        |           | 3,018.00000  | 3,107,000         | 21.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Call       |           | 83.00000     | 73,000            | 17.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Put        |           | 1,095.00000  | 1,175,000         | 17.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Call       |           | 301.00000    | 261,000           | 14.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Put        |           | 313.00000    | 363,000           | 14.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Call       |           | 1,007.00000  | 923,000           | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Put        |           | 19.00000     | 25,000            | 12.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Call       |           | 1,991.00000  | 1,901,000         | 17.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Put        |           | 3.00000      | 3,000             | 17.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Call       |           | 2,988.00000  | 2,898,000         | 21.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Put        |           | 0.00000      | 0,000             | 21.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Put        |           | 9,062.00000  | 9,152,000         | 31.22      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Call       |           | 0.00000      | 0,000             | 29.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Put        |           | 7,062.00000  | 7,152,000         | 29.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Call       |           | 1.00000      | 0,000             | 24.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Put        |           | 5,063.00000  | 5,152,000         | 24.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Call       |           | 6.00000      | 5,000             | 21.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Put        |           | 3,068.00000  | 3,157,000         | 21.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Call       |           | 78.00000     | 69,000            | 17.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Put        |           | 1,140.00000  | 1,221,000         | 17.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Call       |           | 281.00000    | 244,000           | 14.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Put        |           | 343.00000    | 396,000           | 14.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Call       |           | 961.00000    | 878,000           | 12.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Put        |           | 23.00000     | 30,000            | 12.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Call       |           | 1,942.00000  | 1,852,000         | 16.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Put        |           | 4.00000      | 4,000             | 16.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Call       |           | 2,938.00000  | 2,848,000         | 20.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Put        |           | 0.00000      | 0,000             | 20.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Put        |           | 9,412.00000  | 9,502,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Call       |           | 0.00000      | 0,000             | 30.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Put        |           | 7,412.00000  | 7,502,000         | 30.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 25.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Put        |           | 5,412.00000  | 5,502,000         | 25.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Call       |           | 3.00000      | 3,000             | 22.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Put        |           | 3,415.00000  | 3,505,000         | 22.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Call       |           | 53.00000     | 47,000            | 19.20      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Put        |           | 1,465.00000  | 1,549,000         | 19.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Call       |           | 176.00000    | 153,000           | 15.57      | 0.00  | 0                | 29.00         |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Put        |           | 588.00000    | 655,000           | 15.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Call       |           | 666.00000    | 594,000           | 13.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Put        |           | 78.00000     | 96,000            | 13.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Call       |           | 1,594.00000  | 1,505,000         | 14.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Put        |           | 6.00000      | 7,000             | 14.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Call       |           | 2,589.00000  | 2,499,000         | 19.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Put        |           | 1.00000      | 1,000             | 19.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Put        |           | 9,362.00000  | 9,452,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Call       |           | 0.00000      | 0,000             | 29.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Put        |           | 7,362.00000  | 7,452,000         | 29.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 25.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Put        |           | 5,362.00000  | 5,452,000         | 25.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Call       |           | 4.00000      | 3,000             | 22.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Put        |           | 3,366.00000  | 3,455,000         | 22.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Call       |           | 56.00000     | 50,000            | 19.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Put        |           | 1,418.00000  | 1,502,000         | 19.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Call       |           | 188.00000    | 163,000           | 15.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Put        |           | 550.00000    | 615,000           | 15.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Call       |           | 705.00000    | 631,000           | 12.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Put        |           | 67.00000     | 83,000            | 12.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Call       |           | 1,644.00000  | 1,554,000         | 15.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Put        |           | 6.00000      | 6,000             | 15.22      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Call       |           | 2,639.00000  | 2,549,000         | 19.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Put        |           | 1.00000      | 1,000             | 19.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Put        |           | 9,462.00000  | 9,552,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Call       |           | 0.00000      | 0,000             | 30.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Put        |           | 7,462.00000  | 7,552,000         | 30.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 25.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Put        |           | 5,462.00000  | 5,552,000         | 25.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Call       |           | 3.00000      | 3,000             | 22.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Put        |           | 3,465.00000  | 3,555,000         | 22.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Call       |           | 165.00000    | 143,000           | 15.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Put        |           | 627.00000    | 695,000           | 15.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Call       |           | 628.00000    | 559,000           | 13.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Put        |           | 90.00000     | 111,000           | 13.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Call       |           | 1,545.00000  | 1,455,000         | 14.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Put        |           | 7.00000      | 7,000             | 14.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Call       |           | 2,539.00000  | 2,449,000         | 19.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Put        |           | 1.00000      | 1,000             | 19.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Put        |           | 9,512.00000  | 9,602,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Call       |           | 0.00000      | 0,000             | 30.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Put        |           | 7,512.00000  | 7,602,000         | 30.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 25.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Put        |           | 5,512.00000  | 5,602,000         | 25.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Call       |           | 3.00000      | 2,000             | 22.16      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Put        |           | 3,515.00000  | 3,604,000         | 22.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Call       |           | 48.00000     | 43,000            | 19.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Put        |           | 1,560.00000  | 1,645,000         | 19.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Call       |           | 155.00000    | 134,000           | 15.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Put        |           | 667.00000    | 736,000           | 15.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Call       |           | 592.00000    | 524,000           | 13.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Put        |           | 104.00000    | 126,000           | 13.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Call       |           | 1,496.00000  | 1,406,000         | 14.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Put        |           | 8.00000      | 8,000             | 14.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Call       |           | 2,489.00000  | 2,399,000         | 19.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Put        |           | 1.00000      | 1,000             | 19.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Put        |           | 9,312.00000  | 9,402,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Call       |           | 0.00000      | 0,000             | 29.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Put        |           | 7,312.00000  | 7,402,000         | 29.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Call       |           | 0.00000      | 0,000             | 25.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Put        |           | 5,312.00000  | 5,402,000         | 25.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Call       |           | 4.00000      | 3,000             | 22.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Put        |           | 3,316.00000  | 3,405,000         | 22.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Call       |           | 59.00000     | 53,000            | 18.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Put        |           | 1,371.00000  | 1,455,000         | 18.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Call       |           | 201.00000    | 174,000           | 15.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Put        |           | 513.00000    | 576,000           | 15.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Call       |           | 745.00000    | 670,000           | 12.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Put        |           | 57.00000     | 72,000            | 12.88      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Call       |           | 1,693.00000  | 1,603,000         | 15.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Put        |           | 5.00000      | 5,000             | 15.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Call       |           | 2,689.00000  | 2,599,000         | 19.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Put        |           | 1.00000      | 1,000             | 19.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Put        |           | 9,562.00000  | 9,652,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Call       |           | 0.00000      | 0,000             | 30.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Put        |           | 7,562.00000  | 7,652,000         | 30.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 25.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Put        |           | 5,562.00000  | 5,652,000         | 25.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Call       |           | 3.00000      | 2,000             | 22.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Put        |           | 3,565.00000  | 3,654,000         | 22.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Call       |           | 145.00000    | 126,000           | 16.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Put        |           | 707.00000    | 778,000           | 16.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Call       |           | 556.00000    | 491,000           | 13.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Put        |           | 118.00000    | 143,000           | 13.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Call       |           | 1,446.00000  | 1,356,000         | 14.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Put        |           | 8.00000      | 8,000             | 14.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Call       |           | 2,439.00000  | 2,349,000         | 19.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Put        |           | 1.00000      | 1,000             | 19.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Call       |           | 0.00000      | 0,000             | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Put        |           | 9,712.00000  | 9,802,000         | 31.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Call       |           | 0.00000      | 0,000             | 30.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Put        |           | 7,712.00000  | 7,802,000         | 30.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 26.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Put        |           | 5,712.00000  | 5,802,000         | 26.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Call       |           | 2.00000      | 2,000             | 22.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Put        |           | 3,714.00000  | 3,804,000         | 22.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Call       |           | 39.00000     | 35,000            | 20.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Put        |           | 1,751.00000  | 1,837,000         | 20.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Call       |           | 120.00000    | 104,000           | 16.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Put        |           | 832.00000    | 906,000           | 16.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Call       |           | 459.00000    | 400,000           | 13.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Put        |           | 171.00000    | 202,000           | 13.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Call       |           | 1,299.00000  | 1,209,000         | 13.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Put        |           | 11.00000     | 11,000            | 13.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Call       |           | 2,290.00000  | 2,200,000         | 18.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Put        |           | 2.00000      | 2,000             | 18.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future |        |            | 10.52160  | 10.61470     |                   | 14.84      | 0.00  | 0                | 555.00        |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 11.66  | Call       |           | 201.00000    | 185,000           | 18.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 11.66  | Put        |           | 1,251.00000  | 1,328,000         | 18.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 10.69340  | 10.78650     |                   | 15.41      | 0.00  | 0                | 160.00        |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Call       |           | 5.00000      | 5,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Put        |           | 9,419.00000  | 9,512,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Call       |           | 18.00000     | 16,000            | 27.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Put        |           | 7,432.00000  | 7,523,000         | 27.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 47.00000     | 45,000            | 26.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 5,461.00000  | 5,552,000         | 26.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 103.00000    | 99,000            | 23.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 3,517.00000  | 3,606,000         | 23.42      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 256.00000    | 241,000           | 19.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 1,670.00000  | 1,748,000         | 19.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Call       |           | 451.00000    | 420,000           | 16.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Put        |           | 865.00000    | 927,000           | 16.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 877.00000    | 817,000           | 14.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 291.00000    | 324,000           | 14.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Call       |           | 1,644.00000  | 1,559,000         | 13.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Put        |           | 58.00000     | 66,000            | 13.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 2,602.00000  | 2,510,000         | 16.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 16.00000     | 17,000            | 16.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 277.00000    | 260,000           | 18.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 1,541.00000  | 1,617,000         | 18.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Call       |           | 5.00000      | 5,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Put        |           | 9,469.00000  | 9,562,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Call       |           | 17.00000     | 16,000            | 27.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Put        |           | 7,481.00000  | 7,573,000         | 27.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 46.00000     | 44,000            | 26.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 5,510.00000  | 5,601,000         | 26.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 101.00000    | 97,000            | 23.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 3,565.00000  | 3,654,000         | 23.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 250.00000    | 236,000           | 19.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 1,714.00000  | 1,793,000         | 19.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Call       |           | 437.00000    | 407,000           | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Put        |           | 901.00000    | 964,000           | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 848.00000    | 789,000           | 14.63      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 312.00000    | 346,000           | 14.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Call       |           | 1,599.00000  | 1,515,000         | 13.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Put        |           | 63.00000     | 72,000            | 13.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 2,553.00000  | 2,461,000         | 16.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 17.00000     | 18,000            | 16.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Call       |           | 3.00000      | 3,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Put        |           | 10,167.00000 | 10,260,000        | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Call       |           | 12.00000     | 11,000            | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Put        |           | 8,176.00000  | 8,268,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Call       |           | 35.00000     | 33,000            | 27.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Put        |           | 6,199.00000  | 6,290,000         | 27.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Call       |           | 78.00000     | 74,000            | 24.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Put        |           | 4,242.00000  | 4,331,000         | 24.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Call       |           | 179.00000    | 169,000           | 20.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Put        |           | 2,343.00000  | 2,426,000         | 20.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Call       |           | 292.00000    | 274,000           | 18.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Put        |           | 1,456.00000  | 1,531,000         | 18.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Call       |           | 527.00000    | 491,000           | 16.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Put        |           | 691.00000    | 748,000           | 16.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Call       |           | 1,035.00000  | 967,000           | 14.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Put        |           | 199.00000    | 224,000           | 14.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Call       |           | 1,872.00000  | 1,785,000         | 14.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Put        |           | 36.00000     | 42,000            | 14.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Call       |           | 4.00000      | 3,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Put        |           | 10,068.00000 | 10,160,000        | 27.55      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Call       |           | 12.00000     | 11,000            | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Put        |           | 8,076.00000  | 8,168,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Call       |           | 37.00000     | 35,000            | 27.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Put        |           | 6,101.00000  | 6,192,000         | 27.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Call       |           | 82.00000     | 77,000            | 24.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Put        |           | 4,146.00000  | 4,234,000         | 24.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Call       |           | 188.00000    | 178,000           | 20.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Put        |           | 2,252.00000  | 2,335,000         | 20.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 308.00000    | 289,000           | 18.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 1,372.00000  | 1,446,000         | 18.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Call       |           | 562.00000    | 523,000           | 15.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Put        |           | 626.00000    | 680,000           | 15.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 1,104.00000  | 1,033,000         | 13.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 168.00000    | 190,000           | 13.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Call       |           | 1,966.00000  | 1,878,000         | 14.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Put        |           | 30.00000     | 35,000            | 14.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Call       |           | 6.00000      | 6,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Put        |           | 9,220.00000  | 9,313,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Call       |           | 20.00000     | 18,000            | 27.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Put        |           | 7,234.00000  | 7,325,000         | 27.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 51.00000     | 48,000            | 26.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 5,265.00000  | 5,355,000         | 26.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 112.00000    | 107,000           | 23.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 3,326.00000  | 3,414,000         | 23.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 284.00000    | 267,000           | 18.70      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 1,498.00000  | 1,574,000         | 18.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Call       |           | 511.00000    | 475,000           | 16.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Put        |           | 725.00000    | 782,000           | 16.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 1,002.00000  | 935,000           | 14.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 216.00000    | 242,000           | 14.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Call       |           | 1,826.00000  | 1,739,000         | 14.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Put        |           | 40.00000     | 46,000            | 14.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 2,800.00000  | 2,707,000         | 17.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 14.00000     | 14,000            | 17.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Call       |           | 6.00000      | 5,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Put        |           | 9,320.00000  | 9,412,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Call       |           | 19.00000     | 17,000            | 27.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Put        |           | 7,333.00000  | 7,424,000         | 27.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 49.00000     | 47,000            | 26.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 5,363.00000  | 5,454,000         | 26.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 107.00000    | 103,000           | 23.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 3,421.00000  | 3,510,000         | 23.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 270.00000    | 254,000           | 18.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 1,584.00000  | 1,661,000         | 18.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Call       |           | 480.00000    | 447,000           | 16.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Put        |           | 794.00000    | 854,000           | 16.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 938.00000    | 874,000           | 14.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 252.00000    | 281,000           | 14.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 1,734.00000  | 1,648,000         | 14.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 48.00000     | 55,000            | 14.01      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 2,701.00000  | 2,609,000         | 16.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 15.00000     | 16,000            | 16.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Call       |           | 5.00000      | 4,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Put        |           | 9,619.00000  | 9,711,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Call       |           | 16.00000     | 15,000            | 27.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Put        |           | 7,630.00000  | 7,722,000         | 27.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 44.00000     | 42,000            | 26.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 5,658.00000  | 5,749,000         | 26.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 96.00000     | 92,000            | 23.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 3,710.00000  | 3,799,000         | 23.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 232.00000    | 219,000           | 19.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 1,846.00000  | 1,926,000         | 19.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Call       |           | 399.00000    | 372,000           | 17.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Put        |           | 1,013.00000  | 1,079,000         | 17.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 766.00000    | 711,000           | 14.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 380.00000    | 418,000           | 14.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Call       |           | 1,468.00000  | 1,385,000         | 13.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Put        |           | 82.00000     | 92,000            | 13.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 2,405.00000  | 2,313,000         | 15.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 19.00000     | 20,000            | 15.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Call       |           | 4.00000      | 4,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Put        |           | 9,768.00000  | 9,861,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Call       |           | 15.00000     | 14,000            | 27.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Put        |           | 7,779.00000  | 7,871,000         | 27.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Call       |           | 42.00000     | 40,000            | 26.82      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Put        |           | 5,806.00000  | 5,897,000         | 26.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Call       |           | 91.00000     | 87,000            | 24.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Put        |           | 3,855.00000  | 3,944,000         | 24.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Call       |           | 216.00000    | 205,000           | 20.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Put        |           | 1,980.00000  | 2,062,000         | 20.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Call       |           | 365.00000    | 341,000           | 17.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Put        |           | 1,129.00000  | 1,198,000         | 17.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Call       |           | 691.00000    | 640,000           | 15.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Put        |           | 455.00000    | 497,000           | 15.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Call       |           | 1,341.00000  | 1,259,000         | 13.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Put        |           | 105.00000    | 116,000           | 13.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 2,258.00000  | 2,166,000         | 14.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 22.00000     | 23,000            | 14.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Call       |           | 7.00000      | 6,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Put        |           | 9,071.00000  | 9,163,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Call       |           | 21.00000     | 20,000            | 27.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Put        |           | 7,085.00000  | 7,177,000         | 27.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 54.00000     | 51,000            | 25.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 5,118.00000  | 5,208,000         | 25.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 119.00000    | 113,000           | 22.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 3,183.00000  | 3,270,000         | 22.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 2,948.00000  | 2,856,000         | 17.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 12.00000     | 13,000            | 17.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Call       |           | 6.00000      | 6,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Put        |           | 9,120.00000  | 9,213,000         | 27.55      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Call       |           | 21.00000     | 19,000            | 27.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Put        |           | 7,135.00000  | 7,226,000         | 27.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 53.00000     | 50,000            | 25.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 5,167.00000  | 5,257,000         | 25.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 116.00000    | 111,000           | 22.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 3,230.00000  | 3,318,000         | 22.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 300.00000    | 281,000           | 18.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 1,414.00000  | 1,488,000         | 18.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Call       |           | 544.00000    | 506,000           | 15.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Put        |           | 658.00000    | 713,000           | 15.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 1,069.00000  | 1,000,000         | 14.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 183.00000    | 207,000           | 14.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Call       |           | 1,919.00000  | 1,831,000         | 14.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Put        |           | 33.00000     | 38,000            | 14.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 2,899.00000  | 2,806,000         | 17.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 13.00000     | 13,000            | 17.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Call       |           | 6.00000      | 6,000             | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Put        |           | 9,170.00000  | 9,263,000         | 27.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Call       |           | 20.00000     | 19,000            | 27.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Put        |           | 7,184.00000  | 7,276,000         | 27.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Call       |           | 52.00000     | 49,000            | 26.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Put        |           | 5,216.00000  | 5,306,000         | 26.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Call       |           | 114.00000    | 109,000           | 22.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Put        |           | 3,278.00000  | 3,366,000         | 22.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Call       |           | 2,849.00000  | 2,757,000         | 17.22      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Put        |           | 13.00000     | 14,000            | 17.22      | 0.00          | 0                | 0.00          |
| AL7T             | On | 06/05/2010 | Index Future            |        |            | 336.55400 | 336.14800    |                   |            | 0.00          | 0                | 58.00         |
| ALBI             | On | 06/05/2010 | Index Future            |        |            | 310.54100 | 310.36700    |                   |            | 0.00          | 0                | 1,265.00      |
| ALBI             | On | 05/08/2010 | Index Future            |        |            | 310.67400 | 310.50100    |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future |        |            | 6.72500   | 6.78400      |                   | 11.08      | 12,105,000.00 | 1,800            | 11,812.00     |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Put        |           | 8,016.00000  | 8,075,000         | 55.57      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Call       |           | 0.00000      | 0,000             | 51.00      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Put        |           | 6,016.00000  | 6,075,000         | 51.00      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 0.00000      | 0,000             | 46.37      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 4,016.00000  | 4,075,000         | 46.37      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 0.00000      | 0,000             | 35.49      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 2,016.00000  | 2,075,000         | 35.49      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Call       |           | 984.00000    | 925,000           | 18.30      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Put        |           | 0.00000      | 0,000             | 18.30      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 4.80   | Call       |           | 1,984.00000  | 1,925,000         | 18.83      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 4.80   | Put        |           | 0.00000      | 0,000             | 18.83      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 3.80   | Call       |           | 2,984.00000  | 2,925,000         | 18.80      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 2.80   | Call       |           | 3,984.00000  | 3,925,000         | 20.05      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 2.80   | Put        |           | 0.00000      | 0,000             | 20.05      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Put        |           | 8,116.00000  | 8,175,000         | 55.57      | 0.00          | 0                | 0.00          |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 51.24      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 6,116.00000  | 6,175,000         | 51.24      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 0.00000      | 0,000             | 46.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 4,116.00000  | 4,175,000         | 46.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 0.00000      | 0,000             | 36.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 2,116.00000  | 2,175,000         | 36.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.90   | Call       |           | 884.00000    | 825,000           | 17.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.90   | Put        |           | 0.00000      | 0,000             | 17.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.90   | Call       |           | 1,884.00000  | 1,825,000         | 18.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.90   | Put        |           | 0.00000      | 0,000             | 18.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.90   | Call       |           | 2,884.00000  | 2,825,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.90   | Call       |           | 3,884.00000  | 3,825,000         | 19.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.90   | Put        |           | 0.00000      | 0,000             | 19.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.95  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.95  | Put        |           | 8,166.00000  | 8,225,000         | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 51.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 6,166.00000  | 6,225,000         | 51.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 0.00000      | 0,000             | 46.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 4,166.00000  | 4,225,000         | 46.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 0.00000      | 0,000             | 36.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 2,166.00000  | 2,225,000         | 36.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.95   | Call       |           | 834.00000    | 775,000           | 17.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.95   | Put        |           | 0.00000      | 0,000             | 17.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.95   | Call       |           | 1,834.00000  | 1,775,000         | 18.88      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.95   | Put        |           | 0.00000      | 0,000             | 18.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.95   | Call       |           | 2,834.00000  | 2,775,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.95   | Call       |           | 3,834.00000  | 3,775,000         | 19.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.95   | Put        |           | 0.00000      | 0,000             | 19.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.85  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.85  | Put        |           | 8,066.00000  | 8,125,000         | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 51.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 6,066.00000  | 6,125,000         | 51.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 0.00000      | 0,000             | 46.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 4,066.00000  | 4,125,000         | 46.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 0.00000      | 0,000             | 35.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 2,066.00000  | 2,125,000         | 35.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.85   | Call       |           | 934.00000    | 875,000           | 17.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.85   | Put        |           | 0.00000      | 0,000             | 17.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.85   | Call       |           | 1,934.00000  | 1,875,000         | 18.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.85   | Put        |           | 0.00000      | 0,000             | 18.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.85   | Call       |           | 2,934.00000  | 2,875,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.85   | Call       |           | 3,934.00000  | 3,875,000         | 19.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.85   | Put        |           | 0.00000      | 0,000             | 19.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.75  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.75  | Put        |           | 7,966.00000  | 8,025,000         | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.75  | Call       |           | 0.00000      | 0,000             | 50.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.75  | Put        |           | 5,966.00000  | 6,025,000         | 50.88      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.75  | Call       |           | 0.00000      | 0,000             | 46.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.75  | Put        |           | 3,966.00000  | 4,025,000         | 46.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.75   | Call       |           | 0.00000      | 0,000             | 35.21      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.75   | Put        |           | 1,966.00000  | 2,025,000         | 35.21      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.75   | Call       |           | 1,034.00000  | 975,000           | 18.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.75   | Put        |           | 0.00000      | 0,000             | 18.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.75   | Call       |           | 2,034.00000  | 1,975,000         | 18.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.75   | Put        |           | 0.00000      | 0,000             | 18.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.75   | Call       |           | 3,034.00000  | 2,975,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.75   | Call       |           | 4,034.00000  | 3,975,000         | 20.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.75   | Put        |           | 0.00000      | 0,000             | 20.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.45  | Call       |           | 0.00000      | 0,000             | 54.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.45  | Put        |           | 7,666.00000  | 7,725,000         | 54.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.45  | Call       |           | 0.00000      | 0,000             | 50.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.45  | Put        |           | 5,666.00000  | 5,725,000         | 50.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.45  | Call       |           | 0.00000      | 0,000             | 44.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.45  | Put        |           | 3,666.00000  | 3,725,000         | 44.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.45   | Call       |           | 0.00000      | 0,000             | 31.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.45   | Put        |           | 1,666.00000  | 1,725,000         | 31.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.45   | Call       |           | 1,334.00000  | 1,275,000         | 19.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.45   | Put        |           | 0.00000      | 0,000             | 19.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.45   | Call       |           | 2,334.00000  | 2,275,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.45   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.45   | Call       |           | 3,334.00000  | 3,275,000         | 19.15      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.45   | Put        |           | 0.00000      | 0,000             | 19.15      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.45   | Call       |           | 4,334.00000  | 4,275,000         | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.45   | Put        |           | 0.00000      | 0,000             | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.65  | Call       |           | 0.00000      | 0,000             | 55.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.65  | Put        |           | 7,866.00000  | 7,925,000         | 55.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.65  | Call       |           | 0.00000      | 0,000             | 50.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.65  | Put        |           | 5,866.00000  | 5,925,000         | 50.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 0.00000      | 0,000             | 45.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 3,866.00000  | 3,925,000         | 45.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 0.00000      | 0,000             | 34.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 1,866.00000  | 1,925,000         | 34.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.65   | Call       |           | 1,134.00000  | 1,075,000         | 19.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.65   | Put        |           | 0.00000      | 0,000             | 19.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.65   | Call       |           | 2,134.00000  | 2,075,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.65   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.65   | Call       |           | 3,134.00000  | 3,075,000         | 18.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 18.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.65   | Call       |           | 4,134.00000  | 4,075,000         | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.65   | Put        |           | 0.00000      | 0,000             | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.70  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.70  | Put        |           | 7,916.00000  | 7,975,000         | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.70  | Call       |           | 0.00000      | 0,000             | 50.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.70  | Put        |           | 5,916.00000  | 5,975,000         | 50.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.70  | Call       |           | 0.00000      | 0,000             | 46.14      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.70  | Put        |           | 3,916.00000  | 3,975,000         | 46.14      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.70   | Call       |           | 0.00000      | 0,000             | 34.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,916.00000  | 1,975,000         | 34.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.70   | Call       |           | 1,084.00000  | 1,025,000         | 19.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.70   | Put        |           | 0.00000      | 0,000             | 19.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.70   | Call       |           | 2,084.00000  | 2,025,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.70   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.70   | Call       |           | 3,084.00000  | 3,025,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.70   | Call       |           | 4,084.00000  | 4,025,000         | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.70   | Put        |           | 0.00000      | 0,000             | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 55.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.60  | Put        |           | 7,816.00000  | 7,875,000         | 55.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.60  | Call       |           | 0.00000      | 0,000             | 50.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.60  | Put        |           | 5,816.00000  | 5,875,000         | 50.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.60  | Call       |           | 0.00000      | 0,000             | 45.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.60  | Put        |           | 3,816.00000  | 3,875,000         | 45.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.60   | Call       |           | 0.00000      | 0,000             | 33.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,816.00000  | 1,875,000         | 33.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.60   | Call       |           | 1,184.00000  | 1,125,000         | 19.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.60   | Put        |           | 0.00000      | 0,000             | 19.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.60   | Call       |           | 2,184.00000  | 2,125,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.60   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.60   | Call       |           | 3,184.00000  | 3,125,000         | 18.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 18.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.60   | Call       |           | 4,184.00000  | 4,125,000         | 20.19      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.60   | Put        |           | 0.00000      | 0,000             | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 55.21      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.55  | Put        |           | 7,766.00000  | 7,825,000         | 55.21      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.55  | Call       |           | 0.00000      | 0,000             | 50.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.55  | Put        |           | 5,766.00000  | 5,825,000         | 50.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 0.00000      | 0,000             | 45.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 3,766.00000  | 3,825,000         | 45.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 0.00000      | 0,000             | 33.14      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,766.00000  | 1,825,000         | 33.14      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.55   | Call       |           | 1,234.00000  | 1,175,000         | 19.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.55   | Put        |           | 0.00000      | 0,000             | 19.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.55   | Call       |           | 2,234.00000  | 2,175,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.55   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.55   | Call       |           | 3,234.00000  | 3,175,000         | 19.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.55   | Put        |           | 0.00000      | 0,000             | 19.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.55   | Call       |           | 4,234.00000  | 4,175,000         | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.55   | Put        |           | 0.00000      | 0,000             | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 55.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.50  | Put        |           | 7,716.00000  | 7,775,000         | 55.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 50.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 5,716.00000  | 5,775,000         | 50.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 0.00000      | 0,000             | 45.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 3,716.00000  | 3,775,000         | 45.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 0.00000      | 0,000             | 32.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1,716.00000  | 1,775,000         | 32.54      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.50   | Call       |           | 1,284.00000  | 1,225,000         | 19.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.50   | Put        |           | 0.00000      | 0,000             | 19.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.50   | Call       |           | 2,284.00000  | 2,225,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.50   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.50   | Call       |           | 3,284.00000  | 3,225,000         | 19.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 19.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.50   | Call       |           | 4,284.00000  | 4,225,000         | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.50   | Put        |           | 0.00000      | 0,000             | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 54.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.40  | Put        |           | 7,616.00000  | 7,675,000         | 54.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.40  | Call       |           | 0.00000      | 0,000             | 50.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.40  | Put        |           | 5,616.00000  | 5,675,000         | 50.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 0.00000      | 0,000             | 44.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 3,616.00000  | 3,675,000         | 44.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 0.00000      | 0,000             | 31.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 1,616.00000  | 1,675,000         | 31.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.40   | Call       |           | 1,384.00000  | 1,325,000         | 19.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.40   | Put        |           | 0.00000      | 0,000             | 19.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.40   | Call       |           | 2,384.00000  | 2,325,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.40   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.40   | Call       |           | 3,384.00000  | 3,325,000         | 19.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.40   | Put        |           | 0.00000      | 0,000             | 19.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.40   | Call       |           | 4,384.00000  | 4,325,000         | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.40   | Put        |           | 0.00000      | 0,000             | 20.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.10   | Call       |           | 684.00000    | 625,000           | 15.89      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.10   | Put        |           | 0.00000      | 0,000             | 15.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.00   | Call       |           | 784.00000    | 725,000           | 16.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.00   | Put        |           | 0.00000      | 0,000             | 16.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.05   | Call       |           | 734.00000    | 675,000           | 16.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.05   | Put        |           | 0.00000      | 0,000             | 16.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.95   | Call       |           | 21.00000     | 7,000             | 14.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.95   | Put        |           | 187.00000    | 232,000           | 14.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.85   | Call       |           | 43.00000     | 17,000            | 12.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.85   | Put        |           | 109.00000    | 142,000           | 12.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.75   | Call       |           | 88.00000     | 43,000            | 11.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.75   | Put        |           | 54.00000     | 68,000            | 11.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.55   | Call       |           | 246.00000    | 182,000           | 12.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.55   | Put        |           | 12.00000     | 7,000             | 12.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.45   | Call       |           | 339.00000    | 277,000           | 13.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.45   | Put        |           | 5.00000      | 2,000             | 13.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.35   | Call       |           | 436.00000    | 375,000           | 13.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.35   | Put        |           | 2.00000      | 0,000             | 13.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.25   | Call       |           | 535.00000    | 475,000           | 14.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.25   | Put        |           | 1.00000      | 0,000             | 14.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.15   | Call       |           | 634.00000    | 575,000           | 15.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.15   | Put        |           | 0.00000      | 0,000             | 15.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.20   | Call       |           | 585.00000    | 525,000           | 15.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.20   | Put        |           | 1.00000      | 0,000             | 15.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.10   | Call       |           | 7.00000      | 2,000             | 15.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.10   | Put        |           | 323.00000    | 377,000           | 15.85      | 0.00  | 0                | 0.00          |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.00   | Call       |           | 15.00000     | 4,000             | 14.66      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.00   | Put        |           | 231.00000    | 279,000           | 14.66      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.90   | Call       |           | 30.00000     | 11,000            | 13.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.90   | Put        |           | 146.00000    | 186,000           | 13.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.80   | Call       |           | 60.00000     | 28,000            | 12.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.80   | Put        |           | 76.00000     | 103,000           | 12.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.70   | Call       |           | 122.00000    | 65,000            | 11.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.70   | Put        |           | 38.00000     | 40,000            | 11.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.60   | Call       |           | 202.00000    | 139,000           | 11.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.60   | Put        |           | 18.00000     | 14,000            | 11.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.50   | Call       |           | 292.00000    | 229,000           | 12.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.50   | Put        |           | 8.00000      | 4,000             | 12.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.40   | Call       |           | 387.00000    | 326,000           | 13.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.40   | Put        |           | 3.00000      | 1,000             | 13.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.30   | Call       |           | 485.00000    | 425,000           | 14.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.30   | Put        |           | 1.00000      | 0,000             | 14.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.65   | Call       |           | 160.00000    | 99,000            | 11.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.65   | Put        |           | 26.00000     | 24,000            | 11.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.10  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.10  | Put        |           | 8,316.00000  | 8,375,000         | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 51.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 6,316.00000  | 6,375,000         | 51.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 0.00000      | 0,000             | 47.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 4,316.00000  | 4,375,000         | 47.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 0.00000      | 0,000             | 37.17      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 9.10   | Put        |           | 2,316.00000  | 2,375,000         | 37.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.10   | Call       |           | 1,684.00000  | 1,625,000         | 18.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.10   | Put        |           | 0.00000      | 0,000             | 18.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.10   | Call       |           | 2,684.00000  | 2,625,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.10   | Call       |           | 3,684.00000  | 3,625,000         | 19.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.10   | Put        |           | 0.00000      | 0,000             | 19.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.05  | Put        |           | 8,266.00000  | 8,325,000         | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 51.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 13.05  | Put        |           | 6,266.00000  | 6,325,000         | 51.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.05  | Call       |           | 0.00000      | 0,000             | 46.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.05  | Put        |           | 4,266.00000  | 4,325,000         | 46.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 9.05   | Call       |           | 0.00000      | 0,000             | 36.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 9.05   | Put        |           | 2,266.00000  | 2,325,000         | 36.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.05   | Call       |           | 10.00000     | 3,000             | 15.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.05   | Put        |           | 276.00000    | 328,000           | 15.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.05   | Call       |           | 1,734.00000  | 1,675,000         | 18.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.05   | Put        |           | 0.00000      | 0,000             | 18.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.05   | Call       |           | 2,734.00000  | 2,675,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.05   | Call       |           | 3,734.00000  | 3,675,000         | 19.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,000             | 19.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.00  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.00  | Put        |           | 8,216.00000  | 8,275,000         | 55.57      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 51.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 6,216.00000  | 6,275,000         | 51.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 0.00000      | 0,000             | 46.83      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 4,216.00000  | 4,275,000         | 46.83      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 0.00000      | 0,000             | 36.61      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 2,216.00000  | 2,275,000         | 36.61      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.00   | Call       |           | 1,784.00000  | 1,725,000         | 18.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.00   | Put        |           | 0.00000      | 0,000             | 18.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.00   | Call       |           | 2,784.00000  | 2,725,000         | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.00   | Call       |           | 3,784.00000  | 3,725,000         | 19.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.00   | Put        |           | 0.00000      | 0,000             | 19.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.15  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.15  | Put        |           | 8,366.00000  | 8,425,000         | 55.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 51.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 6,366.00000  | 6,425,000         | 51.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 0.00000      | 0,000             | 47.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 4,366.00000  | 4,425,000         | 47.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 0.00000      | 0,000             | 37.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 2,366.00000  | 2,425,000         | 37.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.15   | Call       |           | 5.00000      | 1,000             | 16.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.15   | Put        |           | 371.00000    | 426,000           | 16.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.15   | Call       |           | 1,634.00000  | 1,575,000         | 18.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.15   | Put        |           | 0.00000      | 0,000             | 18.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.15   | Call       |           | 2,634.00000  | 2,575,000         | 18.80      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.15   | Call       |           | 3,634.00000  | 3,575,000         | 19.56      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.15   | Put        |           | 0.00000      | 0,000             | 19.56      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.25  | Call       |           | 0.00000      | 0,000             | 55.57      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.25  | Put        |           | 8,466.00000  | 8,525,000         | 55.57      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 52.08      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 6,466.00000  | 6,525,000         | 52.08      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 0.00000      | 0,000             | 47.41      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 4,466.00000  | 4,525,000         | 47.41      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 0.00000      | 0,000             | 38.01      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 2,466.00000  | 2,525,000         | 38.01      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.25   | Call       |           | 3.00000      | 0,000             | 17.64      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.25   | Put        |           | 469.00000    | 525,000           | 17.64      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.25   | Call       |           | 1,534.00000  | 1,475,000         | 18.97      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.25   | Put        |           | 0.00000      | 0,000             | 18.97      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.25   | Call       |           | 2,534.00000  | 2,475,000         | 18.80      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 18.80      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.25   | Call       |           | 3,534.00000  | 3,475,000         | 19.43      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.25   | Put        |           | 0.00000      | 0,000             | 19.43      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future |        |            | 6.77410   | 6.83340      |                   | 13.69      | 819,666.10 | 121              | 426.00        |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 40.90      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.60  | Put        |           | 7,767.00000  | 7,826,000         | 40.90      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.60  | Call       |           | 0.00000      | 0,000             | 34.24      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.60  | Put        |           | 5,767.00000  | 5,826,000         | 34.24      | 0.00       | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 1.00000      | 0,000             | 27.35      | 0.00       | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 3,768.00000  | 3,826,000         | 27.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 12.00000     | 7,000             | 22.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,779.00000  | 1,833,000         | 22.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.60   | Call       |           | 355.00000    | 297,000           | 14.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.60   | Put        |           | 122.00000    | 123,000           | 14.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.60   | Call       |           | 1,238.00000  | 1,178,000         | 17.31      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.60   | Put        |           | 5.00000      | 4,000             | 17.31      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.60   | Call       |           | 2,234.00000  | 2,174,000         | 23.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.60   | Put        |           | 1.00000      | 0,000             | 23.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.60   | Call       |           | 3,233.00000  | 3,174,000         | 21.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 21.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.60   | Call       |           | 4,233.00000  | 4,174,000         | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.60   | Put        |           | 0.00000      | 0,000             | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 40.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.55  | Put        |           | 7,717.00000  | 7,776,000         | 40.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.55  | Call       |           | 0.00000      | 0,000             | 34.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.55  | Put        |           | 5,717.00000  | 5,776,000         | 34.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 1.00000      | 0,000             | 27.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 3,718.00000  | 3,776,000         | 27.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 13.00000     | 8,000             | 22.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,730.00000  | 1,784,000         | 22.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.55   | Call       |           | 389.00000    | 331,000           | 14.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.55   | Put        |           | 106.00000    | 107,000           | 14.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.55   | Call       |           | 1,287.00000  | 1,227,000         | 17.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.55   | Put        |           | 4.00000      | 3,000             | 17.68      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.55   | Call       |           | 2,284.00000  | 2,224,000         | 22.83      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.55   | Put        |           | 1.00000      | 0,000             | 22.83      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.55   | Call       |           | 3,283.00000  | 3,224,000         | 22.37      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.55   | Put        |           | 0.00000      | 0,000             | 22.37      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.55   | Call       |           | 4,283.00000  | 4,224,000         | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.55   | Put        |           | 0.00000      | 0,000             | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 40.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.50  | Put        |           | 7,667.00000  | 7,726,000         | 40.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 33.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.50  | Put        |           | 5,667.00000  | 5,726,000         | 33.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.50  | Call       |           | 1.00000      | 0,000             | 27.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.50  | Put        |           | 3,668.00000  | 3,726,000         | 27.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.50   | Call       |           | 14.00000     | 8,000             | 21.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.50   | Put        |           | 1,681.00000  | 1,734,000         | 21.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.50   | Call       |           | 425.00000    | 366,000           | 14.32      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.50   | Put        |           | 92.00000     | 92,000            | 14.32      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.50   | Call       |           | 1,337.00000  | 1,277,000         | 18.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.50   | Put        |           | 4.00000      | 3,000             | 18.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50   | Call       |           | 2,334.00000  | 2,274,000         | 22.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50   | Put        |           | 1.00000      | 0,000             | 22.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50   | Call       |           | 3,333.00000  | 3,274,000         | 23.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 23.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50   | Call       |           | 4,333.00000  | 4,274,000         | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50   | Put        |           | 0.00000      | 0,000             | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70   | Call       |           | 292.00000    | 236,000           | 13.82      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70   | Put        |           | 159.00000    | 162,000           | 13.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85  | Put        |           | 8,017.00000  | 8,076,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 35.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85  | Put        |           | 6,017.00000  | 6,076,000         | 35.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85  | Call       |           | 0.00000      | 0,000             | 28.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85  | Put        |           | 4,017.00000  | 4,076,000         | 28.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85   | Call       |           | 9.00000      | 5,000             | 23.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85   | Put        |           | 2,026.00000  | 2,081,000         | 23.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85   | Call       |           | 211.00000    | 168,000           | 14.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85   | Put        |           | 228.00000    | 244,000           | 14.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85   | Call       |           | 991.00000    | 933,000           | 15.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85   | Put        |           | 8.00000      | 9,000             | 15.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85   | Call       |           | 1,984.00000  | 1,925,000         | 22.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85   | Put        |           | 1.00000      | 1,000             | 22.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85   | Call       |           | 2,983.00000  | 2,924,000         | 20.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 20.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85   | Call       |           | 3,983.00000  | 3,924,000         | 31.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85   | Put        |           | 0.00000      | 0,000             | 31.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75  | Put        |           | 7,917.00000  | 7,976,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.75  | Call       |           | 0.00000      | 0,000             | 34.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.75  | Put        |           | 5,917.00000  | 5,976,000         | 34.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.75  | Call       |           | 0.00000      | 0,000             | 27.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.75  | Put        |           | 3,917.00000  | 3,976,000         | 27.69      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.75   | Call       |           | 10.00000     | 6,000             | 23.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.75   | Put        |           | 1,927.00000  | 1,982,000         | 23.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.75   | Call       |           | 263.00000    | 207,000           | 13.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.75   | Put        |           | 180.00000    | 183,000           | 13.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.75   | Call       |           | 1,089.00000  | 1,030,000         | 16.20      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.75   | Put        |           | 6.00000      | 6,000             | 16.20      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.75   | Call       |           | 2,084.00000  | 2,025,000         | 23.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.75   | Put        |           | 1.00000      | 1,000             | 23.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.75   | Call       |           | 3,083.00000  | 3,024,000         | 19.79      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 19.79      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.75   | Call       |           | 4,083.00000  | 4,024,000         | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.75   | Put        |           | 0.00000      | 0,000             | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.90  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.90  | Put        |           | 8,067.00000  | 8,126,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 35.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.90  | Put        |           | 6,067.00000  | 6,126,000         | 35.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.90  | Call       |           | 0.00000      | 0,000             | 28.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.90  | Put        |           | 4,067.00000  | 4,126,000         | 28.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.90   | Call       |           | 8.00000      | 5,000             | 23.51      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.90   | Put        |           | 2,075.00000  | 2,131,000         | 23.51      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.90   | Call       |           | 192.00000    | 151,000           | 14.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.90   | Put        |           | 259.00000    | 277,000           | 14.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90   | Call       |           | 943.00000    | 885,000           | 15.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90   | Put        |           | 10.00000     | 11,000            | 15.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90   | Call       |           | 1,934.00000  | 1,875,000         | 22.49      | 0.00  | 0                | 0.00          |



| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90   | Put        |           | 1.00000      | 1,000             | 22.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90   | Call       |           | 2,933.00000  | 2,874,000         | 20.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 20.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90   | Call       |           | 3,933.00000  | 3,874,000         | 30.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90   | Put        |           | 0.00000      | 0,000             | 30.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80  | Put        |           | 7,967.00000  | 8,026,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80  | Call       |           | 0.00000      | 0,000             | 34.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80  | Put        |           | 5,967.00000  | 6,026,000         | 34.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80  | Call       |           | 0.00000      | 0,000             | 27.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80  | Put        |           | 3,967.00000  | 4,026,000         | 27.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80   | Call       |           | 10.00000     | 6,000             | 23.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80   | Put        |           | 1,977.00000  | 2,032,000         | 23.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80   | Call       |           | 236.00000    | 187,000           | 13.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80   | Put        |           | 203.00000    | 213,000           | 13.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80   | Call       |           | 1,040.00000  | 981,000           | 16.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80   | Put        |           | 7.00000      | 7,000             | 16.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80   | Call       |           | 2,034.00000  | 1,975,000         | 23.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80   | Put        |           | 1.00000      | 1,000             | 23.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80   | Call       |           | 3,033.00000  | 2,974,000         | 19.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 19.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80   | Call       |           | 4,033.00000  | 3,974,000         | 32.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80   | Put        |           | 0.00000      | 0,000             | 32.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65  | Call       |           | 0.00000      | 0,000             | 41.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65  | Put        |           | 7,817.00000  | 7,876,000         | 41.07      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65  | Call       |           | 0.00000      | 0,000             | 34.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65  | Put        |           | 5,817.00000  | 5,876,000         | 34.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65  | Call       |           | 1.00000      | 0,000             | 27.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65  | Put        |           | 3,818.00000  | 3,876,000         | 27.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65   | Call       |           | 12.00000     | 7,000             | 22.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65   | Put        |           | 1,829.00000  | 1,883,000         | 22.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65   | Call       |           | 323.00000    | 266,000           | 13.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65   | Put        |           | 140.00000    | 142,000           | 13.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65   | Call       |           | 1,188.00000  | 1,128,000         | 16.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65   | Put        |           | 5.00000      | 4,000             | 16.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65   | Call       |           | 2,184.00000  | 2,124,000         | 23.21      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65   | Put        |           | 1.00000      | 0,000             | 23.21      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65   | Call       |           | 3,183.00000  | 3,124,000         | 21.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 21.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65   | Call       |           | 4,183.00000  | 4,124,000         | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65   | Put        |           | 0.00000      | 0,000             | 32.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15  | Put        |           | 8,317.00000  | 8,376,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 36.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15  | Put        |           | 6,317.00000  | 6,376,000         | 36.09      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15  | Call       |           | 0.00000      | 0,000             | 29.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15  | Put        |           | 4,317.00000  | 4,376,000         | 29.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15   | Call       |           | 5.00000      | 3,000             | 24.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15   | Put        |           | 2,322.00000  | 2,379,000         | 24.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15   | Call       |           | 119.00000    | 88,000            | 15.59      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15   | Put        |           | 436.00000    | 464,000           | 15.59      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15   | Call       |           | 711.00000    | 653,000           | 15.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15   | Put        |           | 28.00000     | 29,000            | 15.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15   | Call       |           | 1,685.00000  | 1,625,000         | 20.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15   | Put        |           | 2.00000      | 1,000             | 20.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15   | Call       |           | 2,683.00000  | 2,624,000         | 21.31      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 21.31      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15   | Call       |           | 3,683.00000  | 3,624,000         | 27.52      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15   | Put        |           | 0.00000      | 0,000             | 27.52      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10  | Put        |           | 8,267.00000  | 8,326,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 35.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10  | Put        |           | 6,267.00000  | 6,326,000         | 35.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10  | Call       |           | 0.00000      | 0,000             | 28.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10  | Put        |           | 4,267.00000  | 4,326,000         | 28.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.10   | Call       |           | 6.00000      | 3,000             | 23.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.10   | Put        |           | 2,273.00000  | 2,329,000         | 23.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10   | Call       |           | 131.00000    | 98,000            | 15.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10   | Put        |           | 398.00000    | 424,000           | 15.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10   | Call       |           | 756.00000    | 698,000           | 15.32      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10   | Put        |           | 23.00000     | 24,000            | 15.32      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10   | Call       |           | 1,735.00000  | 1,675,000         | 21.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10   | Put        |           | 2.00000      | 1,000             | 21.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10   | Call       |           | 2,733.00000  | 2,674,000         | 21.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 21.12      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.10   | Call       |           | 3,733.00000  | 3,674,000         | 28.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.10   | Put        |           | 0.00000      | 0,000             | 28.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.00  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.00  | Put        |           | 8,167.00000  | 8,226,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 35.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.00  | Put        |           | 6,167.00000  | 6,226,000         | 35.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.00  | Call       |           | 0.00000      | 0,000             | 28.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.00  | Put        |           | 4,167.00000  | 4,226,000         | 28.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.00   | Call       |           | 7.00000      | 4,000             | 23.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.00   | Put        |           | 2,174.00000  | 2,230,000         | 23.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.00   | Call       |           | 158.00000    | 122,000           | 14.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.00   | Put        |           | 325.00000    | 348,000           | 14.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.00   | Call       |           | 849.00000    | 790,000           | 15.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.00   | Put        |           | 16.00000     | 16,000            | 15.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.00   | Call       |           | 1,834.00000  | 1,775,000         | 21.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.00   | Put        |           | 1.00000      | 1,000             | 21.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.00   | Call       |           | 2,833.00000  | 2,774,000         | 20.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 20.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.00   | Call       |           | 3,833.00000  | 3,774,000         | 29.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.00   | Put        |           | 0.00000      | 0,000             | 29.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.95  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.95  | Put        |           | 8,117.00000  | 8,176,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 35.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.95  | Put        |           | 6,117.00000  | 6,176,000         | 35.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.95  | Call       |           | 0.00000      | 0,000             | 28.39      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.95  | Put        |           | 4,117.00000  | 4,176,000         | 28.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.95   | Call       |           | 8.00000      | 4,000             | 23.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.95   | Put        |           | 2,125.00000  | 2,180,000         | 23.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.95   | Call       |           | 174.00000    | 135,000           | 14.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.95   | Put        |           | 291.00000    | 311,000           | 14.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.95   | Call       |           | 896.00000    | 837,000           | 15.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.95   | Put        |           | 13.00000     | 13,000            | 15.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.95   | Call       |           | 1,884.00000  | 1,825,000         | 22.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.95   | Put        |           | 1.00000      | 1,000             | 22.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.95   | Call       |           | 2,883.00000  | 2,824,000         | 20.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 20.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.95   | Call       |           | 3,883.00000  | 3,824,000         | 30.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.95   | Put        |           | 0.00000      | 0,000             | 30.10      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.20  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.20  | Put        |           | 8,367.00000  | 8,426,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.20  | Call       |           | 0.00000      | 0,000             | 36.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.20  | Put        |           | 6,367.00000  | 6,426,000         | 36.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.20  | Call       |           | 0.00000      | 0,000             | 29.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.20  | Put        |           | 4,367.00000  | 4,426,000         | 29.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.20   | Call       |           | 5.00000      | 3,000             | 24.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.20   | Put        |           | 2,372.00000  | 2,429,000         | 24.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.20   | Call       |           | 108.00000    | 79,000            | 15.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.20   | Put        |           | 475.00000    | 505,000           | 15.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.20   | Call       |           | 667.00000    | 609,000           | 15.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.20   | Put        |           | 34.00000     | 35,000            | 15.07      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.20   | Call       |           | 1,635.00000  | 1,576,000         | 20.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.20   | Put        |           | 2.00000      | 2,000             | 20.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.20   | Call       |           | 2,633.00000  | 2,574,000         | 21.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 21.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.20   | Call       |           | 3,633.00000  | 3,574,000         | 26.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.20   | Put        |           | 0.00000      | 0,000             | 26.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.05  | Put        |           | 8,217.00000  | 8,276,000         | 41.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 35.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.05  | Put        |           | 6,217.00000  | 6,276,000         | 35.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.05  | Call       |           | 0.00000      | 0,000             | 28.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.05  | Put        |           | 4,217.00000  | 4,276,000         | 28.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.05   | Call       |           | 7.00000      | 4,000             | 23.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.05   | Put        |           | 2,224.00000  | 2,280,000         | 23.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.05   | Call       |           | 144.00000    | 109,000           | 15.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.05   | Put        |           | 361.00000    | 385,000           | 15.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.05   | Call       |           | 802.00000    | 744,000           | 15.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.05   | Put        |           | 19.00000     | 20,000            | 15.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.05   | Call       |           | 1,785.00000  | 1,725,000         | 21.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.05   | Put        |           | 2.00000      | 1,000             | 21.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.05   | Call       |           | 2,783.00000  | 2,724,000         | 20.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 20.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.05   | Call       |           | 3,783.00000  | 3,724,000         | 28.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,000             | 28.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.25  | Call       |           | 0.00000      | 0,000             | 41.40      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.25  | Put        |           | 8,417.00000  | 8,476,000         | 41.40      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 36.42      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.25  | Put        |           | 6,417.00000  | 6,476,000         | 36.42      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.25  | Call       |           | 0.00000      | 0,000             | 29.46      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.25  | Put        |           | 4,417.00000  | 4,476,000         | 29.46      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.25   | Call       |           | 5.00000      | 3,000             | 24.30      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.25   | Put        |           | 2,422.00000  | 2,479,000         | 24.30      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.25   | Call       |           | 98.00000     | 72,000            | 16.06      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.25   | Put        |           | 515.00000    | 548,000           | 16.06      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.25   | Call       |           | 624.00000    | 565,000           | 14.94      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.25   | Put        |           | 41.00000     | 41,000            | 14.94      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.25   | Call       |           | 1,585.00000  | 1,526,000         | 19.90      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.25   | Put        |           | 2.00000      | 2,000             | 19.90      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.25   | Call       |           | 2,583.00000  | 2,524,000         | 21.69      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 21.69      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.25   | Call       |           | 3,583.00000  | 3,524,000         | 26.23      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.25   | Put        |           | 0.00000      | 0,000             | 26.23      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/09/2010 | Foreign Exchange Future |        |            | 6.81850   | 6.87750      |                   | 14.86      | 0.00         | 0                | 4,490.00      |
| AU\$ / ROn       | 13/09/2010 | Foreign Exchange Future | 6.91   | Call       |           | 299.00000    | 262,000           | 15.31      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/09/2010 | Foreign Exchange Future | 6.91   | Put        |           | 328.00000    | 350,000           | 15.31      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/06/2010 | Foreign Exchange Future |        |            | 7.25100   | 7.28460      |                   | 13.57      | 9,933,870.00 | 1,370            | 1,370.00      |
| CAD/ ROn         | 14/06/2010 | Foreign Exchange Future | 7.30   | Call       |           | 203.00000    | 187,000           | 13.75      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/06/2010 | Foreign Exchange Future | 7.30   | Put        |           | 218.00000    | 236,000           | 13.75      | 0.00         | 0                | 0.00          |
| CAD/ ROn         | 14/06/2010 | Foreign Exchange Future | 7.35   | Call       |           | 183.00000    | 168,000           | 13.92      | 0.00         | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ R           | On 14/06/2010 | Foreign Exchange Future | 7.35   | Put        |           | 248.00000    | 267,000           | 13.92      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2010 | Foreign Exchange Future | 7.25   | Call       |           | 229.00000    | 208,000           | 13.57      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/06/2010 | Foreign Exchange Future | 7.25   | Put        |           | 194.00000    | 207,000           | 13.57      | 0.00  | 0                | 0.00          |
| CRD1             | On 06/05/2010 | Index Future            |        |            | 135.66700 | 135.57200    |                   |            | 0.00  | 0                | 2.00          |
| GOVI             | On 06/05/2010 | GOVI                    |        |            | 312.02800 | 311.83700    |                   | 6.80       | 0.00  | 0                | 324.00        |
| GOVI             | On 06/05/2010 | GOVI                    | 309.80 | Call       |           | 46,438.00000 | 47,316,000        | 6.80       | 0.00  | 0                | 0.00          |
| GOVI             | On 06/05/2010 | GOVI                    | 309.80 | Put        |           | 26,068.00000 | 25,036,000        | 6.80       | 0.00  | 0                | 0.00          |
| GOVI             | On 05/08/2010 | GOVI                    |        |            | 317.73400 | 317.54000    |                   | 6.57       | 0.00  | 0                | 0.00          |
| GOVI             | On 05/08/2010 | GOVI                    | 315.60 | Call       |           | 64,287.00000 | 65,217,000        | 6.57       | 0.00  | 0                | 0.00          |
| GOVI             | On 05/08/2010 | GOVI                    | 315.60 | Put        |           | 44,887.00000 | 43,877,000        | 6.57       | 0.00  | 0                | 0.00          |
| GVIX             | On 01/01/2029 | LIVE INDEX              |        |            | 110.00000 | 110.00000    |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On 06/05/2010 | Index Future            |        |            | 362.86800 | 362.64500    |                   |            | 0.00  | 0                | 433.00        |
| J153             | On 31/08/2010 | Interest Rate Swap      |        |            | 6.89407   | 6.91238      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J157             | On 15/09/2015 | Interest Rate Swap      |        |            | 8.82200   | 8.76200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap      |        |            | 8.68300   | 8.59300      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J201             | On 22/12/2014 | Interest Rate Swap      |        |            | 8.65500   | 8.60600      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J203             | On 15/09/2017 | Interest Rate Swap      |        |            | 8.97500   | 8.90500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On 21/12/2018 | Interest Rate Swap      |        |            | 8.96200   | 8.88300      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On 15/01/2020 | Interest Rate Swap      |        |            | 8.99700   | 8.91100      |                   | 15.00      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                        | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JFRA             | On | 06/05/2010 | Jibar Tradeable Future |        |            | 7.12100   | 7.10400       |                   | 0.33       | 0.00  | 0                | 0.00          |
| JFRA             | On | 05/08/2010 | Jibar Tradeable Future |        |            | 7.32900   | 7.32800       |                   | 0.36       | 0.00  | 0                | 0.00          |
| JFRA             | On | 04/11/2010 | Jibar Tradeable Future |        |            | 7.66000   | 7.63400       |                   | 0.38       | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 17/03/2010 | Jibar Tradeable Future |        |            | 7.12000   | 7.12000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 21/04/2010 | Jibar Tradeable Future |        |            | 7.04000   | 7.04000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 19/05/2010 | Jibar Tradeable Future |        |            | 6.99000   | 6.99000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/06/2010 | Jibar Tradeable Future |        |            | 6.98000   | 6.98000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 21/07/2010 | Jibar Tradeable Future |        |            | 6.97000   | 6.97000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 18/08/2010 | Jibar Tradeable Future |        |            | 6.98000   | 6.98000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/09/2010 | Jibar Tradeable Future |        |            | 7.01000   | 7.01000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/12/2010 | Jibar Tradeable Future |        |            | 7.13000   | 7.12000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 16/03/2011 | Jibar Tradeable Future |        |            | 7.33000   | 7.33000       |                   |            | 0.00  | 0                | 5,000.00      |
| JIBAR F          | On | 15/06/2011 | Jibar Tradeable Future |        |            | 7.57000   | 7.57000       |                   |            | 0.00  | 0                | 5,000.00      |
| JIBAR F          | On | 21/09/2011 | Jibar Tradeable Future |        |            | 7.94000   | 7.94000       |                   |            | 0.00  | 0                | 2,500.00      |
| JIBAR F          | On | 21/12/2011 | Jibar Tradeable Future |        |            | 8.21000   | 8.21000       |                   |            | 0.00  | 0                | 7,500.00      |
| JN02             | On | 06/05/2010 | JNOTE                  |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On | 06/05/2010 | JNOTE                  | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 06/05/2010 | JNOTE                  | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 06/05/2010 | JNOTE                  | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 06/05/2010 | JNOTE                  | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On | 06/05/2010 | JNOTE                  | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On | 06/05/2010 | JNOTE                  | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 05/08/2010 | JNOTE                  |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |       | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02             | On | 05/08/2010 | JNOTE | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 05/08/2010 | JNOTE | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 05/08/2010 | JNOTE | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 05/08/2010 | JNOTE | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On | 05/08/2010 | JNOTE | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On | 05/08/2010 | JNOTE | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 06/05/2010 | JNOTE |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN05             | On | 06/05/2010 | JNOTE | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 06/05/2010 | JNOTE | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 06/05/2010 | JNOTE | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 06/05/2010 | JNOTE | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 06/05/2010 | JNOTE | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 06/05/2010 | JNOTE | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 05/08/2010 | JNOTE |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN05             | On | 05/08/2010 | JNOTE | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 05/08/2010 | JNOTE | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 05/08/2010 | JNOTE | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 05/08/2010 | JNOTE | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 05/08/2010 | JNOTE | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 05/08/2010 | JNOTE | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 06/05/2010 | JNOTE |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN10             | On | 06/05/2010 | JNOTE | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 06/05/2010 | JNOTE | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 06/05/2010 | JNOTE | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN10             | On | 06/05/2010 | JNOTE        | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 06/05/2010 | JNOTE        | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 06/05/2010 | JNOTE        | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JROD             | On | 31/03/2010 | Rodi         |        |            | 7.18400   | 7.20000       |                   |            | 0.00  | 0                | 0.00          |
| OTH1             | On | 06/05/2010 | Index Future |        |            | 302.10200 | 302.00800     |                   |            | 0.00  | 0                | 3.00          |
| R155             | On | 06/05/2010 | Bond Future  |        |            | 7.36600   | 7.37100       |                   | 4.50       | 0.00  | 0                | 0.00          |
| R155             | On | 06/05/2010 | Bond Future  | 7.50   | Call       |           | 277.00000     | 280,000           | 1.00       | 0.00  | 0                | 0.00          |
| R155             | On | 06/05/2010 | Bond Future  | 7.50   | Put        |           | 111.00000     | 108,000           | 1.00       | 0.00  | 0                | 0.00          |
| R155             | On | 06/05/2010 | Bond Future  | 7.55   | Call       |           | 491.00000     | 493,000           | 2.00       | 0.00  | 0                | 0.00          |
| R155             | On | 06/05/2010 | Bond Future  | 7.55   | Put        |           | 261.00000     | 257,000           | 2.00       | 0.00  | 0                | 0.00          |
| R155             | On | 06/05/2010 | Bond Future  | 7.45   | Call       |           | 238.00000     | 240,000           | 1.00       | 0.00  | 0                | 0.00          |
| R155             | On | 06/05/2010 | Bond Future  | 7.45   | Put        |           | 137.00000     | 132,000           | 1.00       | 0.00  | 0                | 0.00          |
| R157             | On | 06/05/2010 | Bond Future  |        |            | 8.20800   | 8.21900       |                   | 4.50       | 0.00  | 0                | 6,883.00      |
| R157             | On | 06/05/2010 | Bond Future  | 8.50   | Call       |           | 1,731.00000   | 1,765,000         | 4.34       | 0.00  | 0                | 0.00          |
| R157             | On | 06/05/2010 | Bond Future  | 8.50   | Put        |           | 378.00000     | 358,000           | 4.34       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  |        |            | 8.26400   | 8.27600       |                   | 4.50       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157             | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 2,759.00000  | 2,797,000         | 4.34       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 589.00000    | 572,000           | 4.34       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future | 8.50   | Call       |           | 1,971.00000  | 2,002,000         | 4.25       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future | 8.50   | Put        |           | 939.00000    | 915,000           | 4.25       | 0.00  | 0                | 500.00        |
| R157             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 3,649.00000  | 3,692,000         | 4.43       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 355.00000    | 342,000           | 4.43       | 0.00  | 0                | 500.00        |
| R157             | On | 05/08/2010 | Bond Future | 8.25   | Put        |           | 1,447.00000  | 1,416,000         | 4.21       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future | 8.25   | Call       |           | 1,327.00000  | 1,351,000         | 4.21       | 0.00  | 0                | 500.00        |
| R157             | On | 04/11/2010 | Bond Future |        |            | 8.29500   | 8.30800      |                   | 4.75       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 2,448.00000  | 2,477,000         | 5.00       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 1,603.00000  | 1,575,000         | 5.00       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 2,572.00000  | 2,603,000         | 5.00       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 1,508.00000  | 1,482,000         | 5.00       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 2,327.00000  | 2,356,000         | 5.00       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 1,701.00000  | 1,673,000         | 5.00       | 0.00  | 0                | 0.00          |
| R186             | On | 06/05/2010 | Bond Future |        |            | 8.97700   | 8.97700      |                   | 10.00      | 0.00  | 0                | 19,296.00     |
| R186             | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,898.00000  | 1,884,000         | 9.16       | 0.00  | 0                | 0.00          |
| R186             | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 1,683.00000  | 1,669,000         | 9.16       | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future |        |            | 9.02200   | 9.02200      |                   | 10.75      | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 4,092.00000  | 4,083,000         | 10.00      | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 2,012.00000  | 2,003,000         | 10.00      | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 1,829.00000  | 1,820,000         | 9.79       | 0.00  | 0                | 1,300.00      |
| R186             | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 4,388.00000  | 4,379,000         | 9.79       | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.75   | Call       |           | 7,270.00000  | 7,264,000         | 10.47      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186             | On | 05/08/2010 | Bond Future | 9.75   | Put        |           | 825.00000    | 819,000           | 10.47      | 0.00  | 0                | 1,300.00      |
| R186             | On | 05/08/2010 | Bond Future | 10.00  | Call       |           | 9,045.00000  | 9,039,000         | 10.74      | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 10.00  | Put        |           | 514.00000    | 508,000           | 10.74      | 0.00  | 0                | 3,000.00      |
| R186             | On | 04/11/2010 | Bond Future |        |            | 9.05100   | 9.05200      |                   | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 5,108.00000  | 5,105,000         | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 3,318.00000  | 3,306,000         | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 5,357.00000  | 5,354,000         | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 3,122.00000  | 3,110,000         | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 4,491.00000  | 4,488,000         | 10.00      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 3,149.00000  | 3,137,000         | 10.00      | 0.00  | 0                | 0.00          |
| R201             | On | 06/05/2010 | Bond Future |        |            | 8.21600   | 8.22700      |                   | 4.25       | 0.00  | 0                | 486.00        |
| R201             | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 1,347.00000  | 1,372,000         | 4.06       | 0.00  | 0                | 0.00          |
| R201             | On | 06/05/2010 | Bond Future | 8.50   | Put        |           | 310.00000    | 293,000           | 4.06       | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future |        |            | 8.26600   | 8.27800      |                   | 4.50       | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 2,889.00000  | 2,922,000         | 4.42       | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 303.00000    | 293,000           | 4.42       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future |        |            | 8.28300   | 8.29600      |                   | 4.25       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 1,750.00000  | 1,774,000         | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 1,047.00000  | 1,026,000         | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 1,850.00000  | 1,875,000         | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 975.00000    | 955,000           | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 1,653.00000  | 1,676,000         | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 1,122.00000  | 1,100,000         | 4.00       | 0.00  | 0                | 0.00          |
| R203             | On | 06/05/2010 | Bond Future |        |            | 8.74500   | 8.76700      |                   | 6.50       | 0.00  | 0                | 1,710.00      |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,740.00000  | 1,813,000         | 6.25       | 0.00  | 0                | 0.00          |
| R203             | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 528.00000    | 486,000           | 6.25       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future |        |            | 8.80100   | 8.82400      |                   | 6.75       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,933.00000  | 3,012,000         | 6.38       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 793.00000    | 755,000           | 6.38       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future |        |            | 8.84000   | 8.86400      |                   | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,299.00000  | 3,371,000         | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1,410.00000  | 1,363,000         | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,451.00000  | 3,525,000         | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1,320.00000  | 1,275,000         | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,150.00000  | 3,221,000         | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,503.00000  | 1,455,000         | 7.00       | 0.00  | 0                | 0.00          |
| R204             | On | 06/05/2010 | Bond Future |        |            | 8.77400   | 8.79600      |                   | 7.25       | 0.00  | 0                | 1,552.00      |
| R204             | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,783.00000  | 1,862,000         | 6.75       | 0.00  | 0                | 200.00        |
| R204             | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 615.00000    | 567,000           | 6.75       | 0.00  | 0                | 200.00        |
| R204             | On | 06/05/2010 | Bond Future | 9.50   | Call       |           | 4,061.00000  | 4,175,000         | 7.06       | 0.00  | 0                | 0.00          |
| R204             | On | 06/05/2010 | Bond Future | 9.50   | Put        |           | 107.00000    | 94,000            | 7.06       | 0.00  | 0                | 200.00        |
| R204             | On | 06/05/2010 | Bond Future | 8.50   | Put        |           | 2,169.00000  | 2,070,000         | 6.61       | 0.00  | 0                | 0.00          |
| R204             | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 441.00000    | 469,000           | 6.61       | 0.00  | 0                | 200.00        |
| R204             | On | 05/08/2010 | Bond Future |        |            | 8.82800   | 8.85000      |                   | 7.75       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 3,151.00000  | 3,233,000         | 7.41       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 930.00000    | 888,000           | 7.41       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future |        |            | 8.86100   | 8.88400      |                   | 7.75       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,660.00000  | 3,737,000         | 8.00       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1,669.00000  | 1,619,000         | 8.00       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,826.00000  | 3,904,000         | 8.00       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1,567.00000  | 1,519,000         | 8.00       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,499.00000  | 3,573,000         | 8.00       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,777.00000  | 1,724,000         | 8.00       | 0.00  | 0                | 0.00          |
| R206             | On | 06/05/2010 | Bond Future |        |            | 8.25900   | 8.28100      |                   | 3.75       | 0.00  | 0                | 0.00          |
| R206             | On | 06/05/2010 | Bond Future | 8.75   | Call       |           | 1,560.00000  | 1,614,000         | 3.56       | 0.00  | 0                | 0.00          |
| R206             | On | 06/05/2010 | Bond Future | 8.75   | Put        |           | 132.00000    | 118,000           | 3.56       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future |        |            | 8.32600   | 8.34900      |                   | 3.75       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 2,130.00000  | 2,180,000         | 3.64       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 275.00000    | 258,000           | 3.64       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future |        |            | 8.34700   | 8.37300      |                   | 3.75       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 1,486.00000  | 1,522,000         | 4.00       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 1,143.00000  | 1,109,000         | 4.00       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 1,559.00000  | 1,596,000         | 4.00       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 1,082.00000  | 1,048,000         | 4.00       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 1,415.00000  | 1,450,000         | 4.00       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 1,207.00000  | 1,172,000         | 4.00       | 0.00  | 0                | 0.00          |
| R207             | On | 06/05/2010 | Bond Future |        |            | 8.95600   | 8.97700      |                   | 8.25       | 0.00  | 0                | 737.00        |
| R207             | On | 06/05/2010 | Bond Future | 9.25   | Call       |           | 2,106.00000  | 2,189,000         | 7.50       | 0.00  | 0                | 0.00          |
| R207             | On | 06/05/2010 | Bond Future | 9.25   | Put        |           | 510.00000    | 469,000           | 7.50       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future |        |            | 9.01300   | 9.03500      |                   | 8.50       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,530.00000  | 3,617,000         | 8.42       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 887.00000    | 846,000           | 8.42       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 04/11/2010 | Bond Future |        |            | 9.04800   | 9.07100      |                   | 8.75       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,206.00000  | 3,276,000         | 9.00       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 2,195.00000  | 2,134,000         | 9.00       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,361.00000  | 3,434,000         | 9.00       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 2,070.00000  | 2,012,000         | 9.00       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,055.00000  | 3,123,000         | 9.00       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 2,325.00000  | 2,262,000         | 9.00       | 0.00  | 0                | 0.00          |
| R208             | On | 06/05/2010 | Bond Future |        |            | 8.97100   | 8.99200      |                   | 9.00       | 0.00  | 0                | 5,004.00      |
| R208             | On | 06/05/2010 | Bond Future | 9.25   | Call       |           | 2,143.00000  | 2,227,000         | 8.50       | 0.00  | 0                | 0.00          |
| R208             | On | 06/05/2010 | Bond Future | 9.25   | Put        |           | 577.00000    | 532,000           | 8.50       | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future |        |            | 9.02100   | 9.04300      |                   | 9.25       | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,624.00000  | 3,715,000         | 8.93       | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 921.00000    | 879,000           | 8.93       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future |        |            | 9.05600   | 9.07900      |                   | 9.75       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,309.00000  | 3,383,000         | 10.00      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 2,300.00000  | 2,237,000         | 10.00      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,470.00000  | 3,546,000         | 10.00      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 2,169.00000  | 2,108,000         | 10.00      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 2,877.00000  | 2,949,000         | 9.00       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 2,161.00000  | 2,096,000         | 9.00       | 0.00  | 0                | 0.00          |
| R209             | On | 06/05/2010 | Bond Future |        |            | 8.91700   | 8.90700      |                   | 13.00      | 0.00  | 0                | 1,798.00      |
| R209             | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 395.00000    | 372,000           | 11.90      | 0.00  | 0                | 0.00          |
| R209             | On | 06/05/2010 | Bond Future | 8.50   | Put        |           | 3,698.00000  | 3,753,000         | 11.90      | 0.00  | 0                | 0.00          |
| R209             | On | 05/08/2010 | Bond Future |        |            | 8.95000   | 8.94000      |                   | 13.50      | 0.00  | 0                | 0.00          |



| Contract Details |    |            | Strike       | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility |       | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|------------|-----------|--------------|-------------------|------------|-------|-------|------------------|---------------|
| R209             | On | 05/08/2010 | Bond Future  | 8.75       | Call      |              | 1,773.00000       | 1,733,000  | 12.39 | 0.00  | 0                | 0.00          |
| R209             | On | 05/08/2010 | Bond Future  | 8.75       | Put       |              | 3,275.00000       | 3,313,000  | 12.39 | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future  |            |           | 8.97100      | 8.96100           |            | 14.50 | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future  | 9.00       | Call      |              | 3,523.00000       | 3,474,000  | 14.00 | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future  | 9.00       | Put       |              | 3,222.00000       | 3,251,000  | 14.00 | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future  | 9.05       | Call      |              | 3,714.00000       | 3,664,000  | 14.00 | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future  | 9.05       | Put       |              | 3,031.00000       | 3,058,000  | 14.00 | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future  | 8.95       | Call      |              | 3,336.00000       | 3,290,000  | 14.00 | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future  | 8.95       | Put       |              | 3,421.00000       | 3,453,000  | 14.00 | 0.00  | 0                | 0.00          |
| TRT1             | On | 06/05/2010 | Index Future |            |           | 308.20300    | 308.01600         |            |       | 0.00  | 0                | 100.00        |

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**Total for Derivatives :** **197,744,214.20**      **54,601**      **916,325.00**

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**j-Bonds**

|      |    |            |           |  |  |          |          |  |  |      |   |      |
|------|----|------------|-----------|--|--|----------|----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | Spot Bond |  |  | 15.67900 | 15.67900 |  |  | 0.00 | 0 | 0.00 |
| R153 | On | 31/08/2010 | Spot Bond |  |  | 7.36000  | 7.38200  |  |  | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond |  |  | 7.34500  | 7.35000  |  |  | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond |  |  | 8.15500  | 8.17000  |  |  | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond |  |  | 8.94000  | 8.94500  |  |  | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond |  |  | 8.17000  | 8.18500  |  |  | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond |  |  | 8.70000  | 8.71500  |  |  | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond |  |  | 8.72500  | 8.74500  |  |  | 0.00 | 0 | 0.00 |

| Contract Details           |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest     |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| R206                       | On | 15/01/2014 | Spot Bond |        |            | 8.20000   | 8.22000      |                   |            | 0.00                  | 0                | 0.00              |
| R207                       | On | 15/01/2020 | Spot Bond |        |            | 8.91000   | 8.93000      |                   |            | 0.00                  | 0                | 0.00              |
| R208                       | On | 31/03/2021 | Spot Bond |        |            | 8.93000   | 8.95000      |                   |            | 0.00                  | 0                | 0.00              |
| R209                       | On | 31/03/2036 | Spot Bond |        |            | 8.88500   | 8.88500      |                   |            | 0.00                  | 0                | 0.00              |
| <b>Total for j-Bonds :</b> |    |            |           |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0.00</b>       |
| <b>Grand Total:</b>        |    |            |           |        |            |           |              |                   |            | <b>197,744,214.20</b> | <b>54,601</b>    | <b>916,325.00</b> |