



Daily MTM Report

Daily summary for: 10/12/2009

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 14/12/2009 Foreign Exchange Future | | | 7.53490 | 7.60630 | | 17.95 | 234,697,065.20 | 31,148 | 161,474.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.35 | Put | | 8,744.00000 | 8,815 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 71.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.35 | Put | | 6,744.00000 | 6,815 | 71.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 15.90 | Put | | 8,294.00000 | 8,365 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 3.90 | Call | | 3,706.00000 | 3,635 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.10 | Put | | 8,494.00000 | 8,565 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 71.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.10 | Put | | 6,494.00000 | 6,565 | 71.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 7.10 | Call | | 507.00000 | 0,435 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 7.10 | Put | | 1.00000 | 0,000 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 6.10 | Call | | 1,506.00000 | 1,435 | 26.58 | 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 | 14/12/2009 | Foreign Exchange Future | 6.10 | Put | | 0.00000 | 0,000 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.10 | Call | | 2,506.00000 | 2,435 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.10 | Call | | 3,506.00000 | 3,435 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Put | | 8,244.00000 | 8,315 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 70.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Put | | 6,244.00000 | 6,315 | 70.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.85 | Call | | 3,756.00000 | 3,685 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Put | | 8,394.00000 | 8,465 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.00 | Call | | 3,606.00000 | 3,535 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Put | | 8,694.00000 | 8,765 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 71.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Put | | 6,694.00000 | 6,765 | 71.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Put | | 8,894.00000 | 8,965 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 72.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 6,894.00000 | 6,965 | 72.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Call | | 135.00000 | 0,077 | 18.55 | 0.00 | 0 | 747.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Put | | 29.00000 | 0,042 | 18.55 | 0.00 | 0 | 100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.50 | Call | | 1,106.00000 | 1,035 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.50 | Put | | 0.00000 | 0,000 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.50 | Call | | 2,106.00000 | 2,035 | 22.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 22.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.50 | Call | | 3,106.00000 | 3,035 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Put | | 8,844.00000 | 8,915 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Put | | 8,794.00000 | 8,865 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 72.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Put | | 6,794.00000 | 6,865 | 72.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Put | | 8,594.00000 | 8,665 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 71.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Put | | 6,594.00000 | 6,665 | 71.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.20 | Call | | 1,406.00000 | 1,335 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 0,000 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.20 | Call | | 2,406.00000 | 2,335 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.20 | Call | | 3,406.00000 | 3,335 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Put | | 8,644.00000 | 8,715 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 71.65 | 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 | 14/12/2009 | Foreign Exchange Future | 14.25 | Put | | 6,644.00000 | 6,715 | 71.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Put | | 8,544.00000 | 8,615 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 71.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Put | | 6,544.00000 | 6,615 | 71.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Call | | 457.00000 | 0,386 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Put | | 1.00000 | 0,001 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.15 | Call | | 1,456.00000 | 1,385 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.15 | Put | | 0.00000 | 0,000 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.15 | Call | | 2,456.00000 | 2,385 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.15 | Call | | 3,456.00000 | 3,385 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Put | | 8,444.00000 | 8,515 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 65.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Put | | 4,444.00000 | 4,515 | 65.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Put | | 8,344.00000 | 8,415 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 70.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Put | | 6,344.00000 | 6,415 | 70.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 72.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Put | | 6,844.00000 | 6,915 | 72.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 63.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Put | | 3,844.00000 | 3,915 | 63.66 | 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 | 14/12/2009 | Foreign Exchange Future | 5.95 | Call | | 1,656.00000 | 1,585 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.95 | Call | | 2,656.00000 | 2,585 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.95 | Call | | 3,656.00000 | 3,585 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 72.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Put | | 6,944.00000 | 7,015 | 72.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Call | | 557.00000 | 0,485 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Put | | 1.00000 | 0,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.05 | Call | | 1,556.00000 | 1,485 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 0,000 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.05 | Call | | 3,556.00000 | 3,485 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 73.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 7,294.00000 | 7,365 | 73.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.40 | Call | | 1,206.00000 | 1,135 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.40 | Put | | 0.00000 | 0,000 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.40 | Call | | 2,206.00000 | 2,135 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.40 | Call | | 3,206.00000 | 3,135 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 73.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 7,144.00000 | 7,215 | 73.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.25 | Call | | 1,356.00000 | 1,285 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.25 | Put | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.25 | Call | | 2,356.00000 | 2,285 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,000 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.25 | Call | | 3,356.00000 | 3,285 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 73.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 7,194.00000 | 7,265 | 73.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.30 | Call | | 2,306.00000 | 2,235 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,000 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.30 | Call | | 3,306.00000 | 3,235 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 73.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 7,244.00000 | 7,315 | 73.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.35 | Call | | 1,256.00000 | 1,185 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.35 | Put | | 0.00000 | 0,000 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.35 | Call | | 2,256.00000 | 2,185 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.35 | Call | | 3,256.00000 | 3,185 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 73.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 7,344.00000 | 7,415 | 73.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Call | | 175.00000 | 0,112 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Put | | 19.00000 | 0,027 | 19.15 | 0.00 | 0 | 10.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.45 | Call | | 1,156.00000 | 1,085 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.45 | Put | | 0.00000 | 0,000 | 29.17 | 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 | 14/12/2009 | Foreign Exchange Future | 5.45 | Call | | 2,156.00000 | 2,085 | 22.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 22.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.45 | Call | | 3,156.00000 | 3,085 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 74.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 7,494.00000 | 7,565 | 74.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.60 | Call | | 1,006.00000 | 0,935 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 0,000 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.60 | Call | | 2,006.00000 | 1,935 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.60 | Call | | 3,006.00000 | 2,935 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.65 | Call | | 956.00000 | 0,885 | 28.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 0,000 | 28.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.65 | Call | | 1,956.00000 | 1,885 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 23.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.65 | Call | | 2,956.00000 | 2,885 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 75.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Put | | 7,794.00000 | 7,865 | 75.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.90 | Call | | 1,706.00000 | 1,635 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.90 | Call | | 2,706.00000 | 2,635 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 74.98 | 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 | 14/12/2009 | Foreign Exchange Future | 15.35 | Put | | 7,744.00000 | 7,815 | 74.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.85 | Call | | 1,756.00000 | 1,685 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.85 | Call | | 2,756.00000 | 2,685 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 74.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Put | | 7,644.00000 | 7,715 | 74.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.75 | Call | | 856.00000 | 0,785 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.75 | Put | | 0.00000 | 0,000 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.75 | Call | | 1,856.00000 | 1,785 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.75 | Call | | 2,856.00000 | 2,785 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 74.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Put | | 7,544.00000 | 7,615 | 74.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 72.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 6,994.00000 | 7,065 | 72.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.80 | Call | | 1,806.00000 | 1,735 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.80 | Put | | 0.00000 | 0,000 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Call | | 606.00000 | 0,535 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Put | | 0.00000 | 0,000 | 24.53 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.00 | Call | | 1,606.00000 | 1,535 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 0,000 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.00 | Call | | 2,606.00000 | 2,535 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 23.51 | 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 | 14/12/2009 | Foreign Exchange Future | 7.35 | Call | | 264.00000 | 0,194 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.35 | Put | | 8.00000 | 0,009 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 74.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Put | | 7,694.00000 | 7,765 | 74.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Call | | 16.00000 | 0,005 | 21.72 | 0.00 | 0 | 10.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Put | | 210.00000 | 0,270 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.30 | Call | | 1,306.00000 | 1,235 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.30 | Put | | 0.00000 | 0,000 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.80 | Call | | 2,806.00000 | 2,735 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.30 | Call | | 4,306.00000 | 4,235 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.30 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Put | | 7,944.00000 | 8,015 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.55 | Call | | 1,056.00000 | 0,985 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.55 | Put | | 0.00000 | 0,000 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.05 | Call | | 2,556.00000 | 2,485 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.55 | Call | | 4,056.00000 | 3,985 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.80 | Call | | 806.00000 | 0,735 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 0,000 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Call | | 0.00000 | 0,000 | 53.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Put | | 2,644.00000 | 2,715 | 53.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.95 | Call | | 656.00000 | 0,585 | 25.13 | 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 | 14/12/2009 | Foreign Exchange Future | 6.95 | Put | | 0.00000 | 0,000 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.85 | Call | | 756.00000 | 0,685 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.85 | Put | | 0.00000 | 0,000 | 26.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.90 | Call | | 706.00000 | 0,635 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.90 | Put | | 0.00000 | 0,000 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Call | | 311.00000 | 0,240 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Put | | 5.00000 | 0,005 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 58.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 3,244.00000 | 3,315 | 58.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Call | | 100.00000 | 0,049 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Put | | 44.00000 | 0,064 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Call | | 408.00000 | 0,337 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Put | | 2.00000 | 0,002 | 22.14 | 0.00 | 0 | 5,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 68.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 5,444.00000 | 5,515 | 68.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 67.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 5,044.00000 | 5,115 | 67.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Call | | 359.00000 | 0,288 | 21.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Put | | 3.00000 | 0,003 | 21.54 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Call | | 218.00000 | 0,151 | 19.75 | 0.00 | 0 | 13,613.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Put | | 12.00000 | 0,016 | 19.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 69.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Put | | 5,744.00000 | 5,815 | 69.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Call | | 24.00000 | 0,008 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Put | | 168.00000 | 0,223 | 20.97 | 0.00 | 0 | 100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 69.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Put | | 5,844.00000 | 5,915 | 69.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Call | | 11.00000 | 0,003 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Put | | 255.00000 | 0,318 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 71.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Put | | 6,444.00000 | 6,515 | 71.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | | 0.00000 | 0,000 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | | 844.00000 | 0,915 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Call | | 1.00000 | 0,000 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Put | | 545.00000 | 0,615 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 70.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Put | | 6,394.00000 | 6,465 | 70.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 69.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Put | | 6,044.00000 | 6,115 | 69.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 66.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 4,844.00000 | 4,915 | 66.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 70.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Put | | 6,194.00000 | 6,265 | 70.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 70.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Put | | 6,294.00000 | 6,365 | 70.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 70.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Put | | 6,144.00000 | 6,215 | 70.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 67.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Put | | 4,944.00000 | 5,015 | 67.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 65.49 | 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 | 14/12/2009 | Foreign Exchange Future | 11.95 | Put | | 4,344.00000 | 4,415 | 65.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 62.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 3,744.00000 | 3,815 | 62.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 57.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 3,144.00000 | 3,215 | 57.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Call | | 0.00000 | 0,000 | 52.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Put | | 2,544.00000 | 2,615 | 52.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 48.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Put | | 1,944.00000 | 2,015 | 48.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 0.00000 | 0,000 | 39.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 1,344.00000 | 1,415 | 39.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 0.00000 | 0,000 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 744.00000 | 0,815 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Call | | 3.00000 | 0,001 | 24.73 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Put | | 397.00000 | 0,466 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Call | | 69.00000 | 0,032 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Put | | 63.00000 | 0,097 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 65.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Put | | 4,244.00000 | 4,315 | 65.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 62.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Put | | 3,644.00000 | 3,715 | 62.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 57.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 3,044.00000 | 3,115 | 57.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Call | | 0.00000 | 0,000 | 52.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Put | | 2,444.00000 | 2,515 | 52.17 | 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 | 14/12/2009 | Foreign Exchange Future | 9.45 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Put | | 1,844.00000 | 1,915 | 46.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 0.00000 | 0,000 | 37.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 1,244.00000 | 1,315 | 37.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Call | | 1.00000 | 0,000 | 28.49 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Put | | 645.00000 | 0,715 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Call | | 49.00000 | 0,020 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Put | | 93.00000 | 0,135 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Call | | 0.00000 | 0,000 | 29.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Put | | 694.00000 | 0,765 | 29.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Call | | 34.00000 | 0,013 | 20.21 | 0.00 | 0 | 1,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Put | | 128.00000 | 0,178 | 20.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 68.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Put | | 5,644.00000 | 5,715 | 68.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 66.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Put | | 4,544.00000 | 4,615 | 66.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 64.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Put | | 3,944.00000 | 4,015 | 64.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 59.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 3,344.00000 | 3,415 | 59.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 54.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 2,744.00000 | 2,815 | 54.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Call | | 0.00000 | 0,000 | 49.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Put | | 2,144.00000 | 2,215 | 49.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Call | | 0.00000 | 0,000 | 42.04 | 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 | 14/12/2009 | Foreign Exchange Future | 9.15 | Put | | 1,544.00000 | 1,615 | 42.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 0.00000 | 0,000 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 944.00000 | 1,015 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Call | | 5.00000 | 0,001 | 23.98 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Put | | 349.00000 | 0,416 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Call | | 7.00000 | 0,002 | 23.22 | 0.00 | 0 | 1,600.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Put | | 301.00000 | 0,367 | 23.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 67.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 5,244.00000 | 5,315 | 67.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 66.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Put | | 4,644.00000 | 4,715 | 66.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 64.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Put | | 4,044.00000 | 4,115 | 64.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 60.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Put | | 3,444.00000 | 3,515 | 60.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 55.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 2,844.00000 | 2,915 | 55.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 50.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 2,244.00000 | 2,315 | 50.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Call | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Put | | 1,644.00000 | 1,715 | 43.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 0.00000 | 0,000 | 34.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 1,044.00000 | 1,115 | 34.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Call | | 2.00000 | 0,000 | 25.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Put | | 446.00000 | 0,515 | 25.48 | 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 | 14/12/2009 | Foreign Exchange Future | 8.10 | Call | | 2.00000 | 0,000 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.10 | Put | | 496.00000 | 0,565 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Call | | 1.00000 | 0,000 | 27.74 | 0.00 | 0 | 87.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Put | | 595.00000 | 0,665 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 69.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Put | | 5,944.00000 | 6,015 | 69.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 68.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 5,344.00000 | 5,415 | 68.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 66.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 4,744.00000 | 4,815 | 66.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 64.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Put | | 4,144.00000 | 4,215 | 64.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 61.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Put | | 3,544.00000 | 3,615 | 61.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Call | | 0.00000 | 0,000 | 51.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Put | | 2,344.00000 | 2,415 | 51.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Call | | 0.00000 | 0,000 | 45.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Put | | 1,744.00000 | 1,815 | 45.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 0.00000 | 0,000 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 1,144.00000 | 1,215 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 69.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Put | | 5,794.00000 | 5,865 | 69.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 66.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Put | | 4,594.00000 | 4,665 | 66.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 59.97 | 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 | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 3,394.00000 | 3,465 | 59.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Call | | 0.00000 | 0,000 | 50.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Put | | 2,194.00000 | 2,265 | 50.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 42.80 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 1,594.00000 | 1,665 | 42.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 0,000 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 994.00000 | 1,065 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 69.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Put | | 5,894.00000 | 5,965 | 69.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 67.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 5,294.00000 | 5,365 | 67.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 64.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Put | | 4,094.00000 | 4,165 | 64.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 55.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 2,894.00000 | 2,965 | 55.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Call | | 0.00000 | 0,000 | 44.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Put | | 1,694.00000 | 1,765 | 44.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 0.00000 | 0,000 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 1,094.00000 | 1,165 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 69.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Put | | 6,094.00000 | 6,165 | 69.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 66.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 4,894.00000 | 4,965 | 66.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Call | | 0.00000 | 0,000 | 62.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Put | | 3,694.00000 | 3,765 | 62.43 | 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 | 14/12/2009 | Foreign Exchange Future | 10.10 | Call | | 0.00000 | 0,000 | 52.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Put | | 2,494.00000 | 2,565 | 52.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Call | | 0.00000 | 0,000 | 47.31 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Put | | 1,894.00000 | 1,965 | 47.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 38.28 | 0.00 | 0 | 13,513.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 1,294.00000 | 1,365 | 38.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 69.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Put | | 5,994.00000 | 6,065 | 69.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 65.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Put | | 4,194.00000 | 4,265 | 65.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 56.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 2,994.00000 | 3,065 | 56.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Call | | 0.00000 | 0,000 | 45.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Put | | 1,794.00000 | 1,865 | 45.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 0.00000 | 0,000 | 36.78 | 0.00 | 0 | 50.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 1,194.00000 | 1,265 | 36.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 67.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Put | | 4,994.00000 | 5,065 | 67.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 63.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Put | | 3,794.00000 | 3,865 | 63.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Call | | 0.00000 | 0,000 | 53.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Put | | 2,594.00000 | 2,665 | 53.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Call | | 0.00000 | 0,000 | 48.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Put | | 1,994.00000 | 2,065 | 48.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 39.79 | 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 | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 1,394.00000 | 1,465 | 39.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 30.75 | 0.00 | 0 | 247.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 794.00000 | 0,865 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 68.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Put | | 5,694.00000 | 5,765 | 68.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 65.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Put | | 4,494.00000 | 4,565 | 65.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 59.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 3,294.00000 | 3,365 | 59.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Call | | 0.00000 | 0,000 | 49.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Put | | 2,094.00000 | 2,165 | 49.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 41.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 1,494.00000 | 1,565 | 41.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 894.00000 | 0,965 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 68.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 5,494.00000 | 5,565 | 68.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 67.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 5,094.00000 | 5,165 | 67.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 66.38 | 0.00 | 0 | 10,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Put | | 4,694.00000 | 4,765 | 66.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 65.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Put | | 4,294.00000 | 4,365 | 65.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 60.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Put | | 3,494.00000 | 3,565 | 60.79 | 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 | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 57.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 3,094.00000 | 3,165 | 57.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Call | | 0.00000 | 0,000 | 54.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Put | | 2,694.00000 | 2,765 | 54.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Call | | 0.00000 | 0,000 | 50.94 | 0.00 | 0 | 10,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Put | | 2,294.00000 | 2,365 | 50.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 68.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 5,594.00000 | 5,665 | 68.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 67.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 5,194.00000 | 5,265 | 67.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 66.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 4,794.00000 | 4,865 | 66.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 65.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Put | | 4,394.00000 | 4,465 | 65.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 64.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Put | | 3,994.00000 | 4,065 | 64.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 61.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 3,594.00000 | 3,665 | 61.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 58.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 3,194.00000 | 3,265 | 58.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 55.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 2,794.00000 | 2,865 | 55.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Call | | 0.00000 | 0,000 | 51.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Put | | 2,394.00000 | 2,465 | 51.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 68.15 | 0.00 | 0 | 9,452.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 5,394.00000 | 5,465 | 68.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 56.28 | 0.00 | 0 | 9,452.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 2,944.00000 | 3,015 | 56.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 64.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Put | | 3,894.00000 | 3,965 | 64.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 75.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Put | | 7,844.00000 | 7,915 | 75.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.45 | Call | | 4,156.00000 | 4,085 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 75.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Put | | 7,894.00000 | 7,965 | 75.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.50 | Call | | 4,106.00000 | 4,035 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.55 | Call | | 2,056.00000 | 1,985 | 22.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 22.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.55 | Call | | 3,056.00000 | 2,985 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Put | | 8,094.00000 | 8,165 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.70 | Call | | 906.00000 | 0,835 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.70 | Put | | 0.00000 | 0,000 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.70 | Call | | 1,906.00000 | 1,835 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,000 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.70 | Call | | 2,906.00000 | 2,835 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 24.05 | 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 | 14/12/2009 | Foreign Exchange Future | 3.70 | Call | | 3,906.00000 | 3,835 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Put | | 7,994.00000 | 8,065 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.60 | Call | | 4,006.00000 | 3,935 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Put | | 8,044.00000 | 8,115 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Call | | 0.00000 | 0,000 | 48.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Put | | 2,044.00000 | 2,115 | 48.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.65 | Call | | 3,956.00000 | 3,885 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Put | | 8,144.00000 | 8,215 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.75 | Call | | 3,856.00000 | 3,785 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Put | | 8,194.00000 | 8,265 | 75.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.80 | Call | | 3,806.00000 | 3,735 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.35 | Call | | 4,256.00000 | 4,185 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.35 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.40 | Call | | 4,206.00000 | 4,135 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 7.66490 | 7.74200 | | 19.69 | 211,704,538.00 | 27,620 | 149,246.00 |

| 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 | 16.50 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 8,758.00000 | 8,835 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 36.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 6,758.00000 | 6,835 | 36.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 8,508.00000 | 8,585 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 6,508.00000 | 6,585 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 161.00000 | 0,145 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 669.00000 | 0,730 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 604.00000 | 0,549 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 112.00000 | 0,134 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 1,500.00000 | 1,424 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 8.00000 | 0,009 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 2,493.00000 | 2,416 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 1.00000 | 0,001 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 3,492.00000 | 3,415 | 33.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 33.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 8,258.00000 | 8,335 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 799.00000 | 0,736 | 19.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 57.00000 | 0,071 | 19.50 | 0.00 | 0 | 9,671.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 1,746.00000 | 1,670 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 4.00000 | 0,005 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 2,742.00000 | 2,665 | 29.26 | 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 | 5.00 | Put | | 0.00000 | 0,000 | 29.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 3,742.00000 | 3,665 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 8,308.00000 | 8,385 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 6,308.00000 | 6,385 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 3,692.00000 | 3,615 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 8,408.00000 | 8,485 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 3.00000 | 0,003 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 4,411.00000 | 4,488 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 679.00000 | 0,621 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 87.00000 | 0,106 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 1,598.00000 | 1,522 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 6.00000 | 0,007 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 3,592.00000 | 3,515 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 8,708.00000 | 8,785 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 6,708.00000 | 6,785 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 8,908.00000 | 8,985 | 38.99 | 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 | 14.65 | Call | | 0.00000 | 0,000 | 36.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 6,908.00000 | 6,985 | 36.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 100.00000 | 0,090 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,008.00000 | 1,075 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 2,094.00000 | 2,017 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 2.00000 | 0,002 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 3,092.00000 | 3,015 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 8,858.00000 | 8,935 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 6,858.00000 | 6,935 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 8,808.00000 | 8,885 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 6,808.00000 | 6,885 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 8,608.00000 | 8,685 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 6,608.00000 | 6,685 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 8,658.00000 | 8,735 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 6,658.00000 | 6,735 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 38.99 | 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 | 16.30 | Put | | 8,558.00000 | 8,635 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 6,558.00000 | 6,635 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 1,451.00000 | 1,375 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 9.00000 | 0,010 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Call | | 2,443.00000 | 2,366 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Put | | 1.00000 | 0,001 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Call | | 3,442.00000 | 3,365 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 8,458.00000 | 8,535 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 35.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 6,458.00000 | 6,535 | 35.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 8,358.00000 | 8,435 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 6,358.00000 | 6,435 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 2.00000 | 0,001 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 4,860.00000 | 4,936 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 3,642.00000 | 3,565 | 33.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 33.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 171.00000 | 0,154 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 629.00000 | 0,689 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 641.00000 | 0,584 | 19.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 99.00000 | 0,119 | 19.56 | 0.00 | 0 | 5,110.00 |

| 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 | 6.20 | Call | | 1,549.00000 | 1,473 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 7.00000 | 0,008 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Call | | 2,543.00000 | 2,466 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Put | | 1.00000 | 0,001 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Call | | 3,542.00000 | 3,465 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 142.00000 | 0,128 | 23.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 750.00000 | 0,813 | 23.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 534.00000 | 0,483 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 142.00000 | 0,168 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 1,402.00000 | 1,327 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 10.00000 | 0,012 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Call | | 2,393.00000 | 2,316 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Put | | 1.00000 | 0,001 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Call | | 3,392.00000 | 3,315 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 1,160.00000 | 1,086 | 19.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 18.00000 | 0,021 | 19.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 2,144.00000 | 2,067 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 2.00000 | 0,002 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 3,142.00000 | 3,065 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 469.00000 | 0,421 | 19.63 | 0.00 | 0 | 125.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 177.00000 | 0,206 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 1,305.00000 | 1,230 | 20.47 | 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 | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 13.00000 | 0,015 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 2,293.00000 | 2,216 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 1.00000 | 0,001 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 3,292.00000 | 3,215 | 32.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 32.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 134.00000 | 0,121 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 792.00000 | 0,856 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 501.00000 | 0,451 | 19.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 159.00000 | 0,186 | 19.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 2,343.00000 | 2,266 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 1.00000 | 0,001 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 3,342.00000 | 3,265 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 1,256.00000 | 1,182 | 20.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 14.00000 | 0,017 | 20.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 2,243.00000 | 2,167 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 1.00000 | 0,002 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 3,242.00000 | 3,165 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 1.00000 | 0,001 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 5,309.00000 | 5,386 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 1,208.00000 | 1,134 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 16.00000 | 0,019 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 2,194.00000 | 2,117 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 2.00000 | 0,002 | 25.47 | 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 | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 3,192.00000 | 3,115 | 32.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 32.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 3.00000 | 0,002 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 4,461.00000 | 4,537 | 34.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 94.00000 | 0,085 | 24.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,052.00000 | 1,120 | 24.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 330.00000 | 0,294 | 19.93 | 0.00 | 0 | 350.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 288.00000 | 0,329 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 1,065.00000 | 0,993 | 19.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 23.00000 | 0,028 | 19.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 2,044.00000 | 1,967 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 2.00000 | 0,002 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 3,042.00000 | 2,965 | 31.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 31.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 306.00000 | 0,276 | 20.17 | 0.00 | 0 | 10.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 314.00000 | 0,361 | 20.17 | 0.00 | 0 | 100.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 1,017.00000 | 0,949 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 25.00000 | 0,034 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,994.00000 | 1,918 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 2.00000 | 0,003 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,992.00000 | 2,915 | 30.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 30.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 65.00000 | 0,059 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1,373.00000 | 1,444 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 758.00000 | 0,697 | 19.51 | 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 | 7.05 | Put | | 66.00000 | 0,082 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 1,697.00000 | 1,621 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 5.00000 | 0,006 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 2,693.00000 | 2,616 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 0,001 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 268.00000 | 0,242 | 20.66 | 0.00 | 0 | 9,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 376.00000 | 0,427 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 928.00000 | 0,861 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 36.00000 | 0,046 | 19.46 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,895.00000 | 1,818 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 3.00000 | 0,003 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,892.00000 | 2,815 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 76.00000 | 0,069 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1,234.00000 | 1,304 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 884.00000 | 0,819 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 42.00000 | 0,054 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 1,845.00000 | 1,769 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 3.00000 | 0,004 | 23.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 841.00000 | 0,777 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 49.00000 | 0,062 | 19.48 | 0.00 | 0 | 500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 1,796.00000 | 1,719 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 4.00000 | 0,004 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 2,792.00000 | 2,715 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 29.61 | 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 | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 1.00000 | 0,001 | 34.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 5,359.00000 | 5,436 | 34.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 3.00000 | 0,003 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 4,361.00000 | 4,438 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 718.00000 | 0,658 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 76.00000 | 0,093 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 1,648.00000 | 1,571 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 6.00000 | 0,006 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 2,643.00000 | 2,566 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 0,001 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 4.00000 | 0,003 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 4,262.00000 | 4,338 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 568.00000 | 0,515 | 19.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 126.00000 | 0,150 | 19.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 38.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 7,658.00000 | 7,735 | 38.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 1,353.00000 | 1,278 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 11.00000 | 0,013 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 2,842.00000 | 2,765 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 4,342.00000 | 4,265 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 7,908.00000 | 7,985 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 1.00000 | 0,001 | 34.78 | 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 | 12.65 | Put | | 4,909.00000 | 4,986 | 34.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 1,112.00000 | 1,039 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 20.00000 | 0,024 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 2,593.00000 | 2,516 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 1.00000 | 0,001 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 4,092.00000 | 4,015 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 439.00000 | 0,393 | 19.64 | 0.00 | 0 | 129.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 197.00000 | 0,228 | 19.64 | 0.00 | 0 | 200.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 59.00000 | 0,054 | 26.95 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 1,467.00000 | 1,539 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 3.00000 | 0,002 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 4,511.00000 | 4,587 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 409.00000 | 0,365 | 19.66 | 0.00 | 0 | 15,915.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 217.00000 | 0,250 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 381.00000 | 0,339 | 19.67 | 0.00 | 0 | 247.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 239.00000 | 0,274 | 19.67 | 0.00 | 0 | 220.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 41.00000 | 0,038 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 1,849.00000 | 1,923 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 45.00000 | 0,041 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 1,753.00000 | 1,826 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 355.00000 | 0,314 | 19.69 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 263.00000 | 0,299 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 251.00000 | 0,226 | 20.90 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 409.00000 | 0,461 | 20.90 | 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 | 12.45 | Call | | 2.00000 | 0,002 | 34.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 4,710.00000 | 4,787 | 34.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 207.00000 | 0,187 | 21.62 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 515.00000 | 0,572 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 1.00000 | 0,001 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 4,959.00000 | 5,036 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 151.00000 | 0,136 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 709.00000 | 0,771 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 2.00000 | 0,002 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 4,610.00000 | 4,687 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 38.00000 | 0,035 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 1,946.00000 | 2,020 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 235.00000 | 0,212 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 443.00000 | 0,497 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 2.00000 | 0,002 | 34.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 4,660.00000 | 4,737 | 34.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 221.00000 | 0,199 | 21.38 | 0.00 | 0 | 40.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 479.00000 | 0,534 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 182.00000 | 0,164 | 22.11 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 590.00000 | 0,649 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 2.00000 | 0,002 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 4,760.00000 | 4,837 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 24.00000 | 0,022 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 2,382.00000 | 2,457 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 27.00000 | 0,024 | 30.39 | 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 | 10.00 | Put | | 2,285.00000 | 2,359 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 30.00000 | 0,026 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 2,188.00000 | 2,261 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 194.00000 | 0,175 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 552.00000 | 0,610 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 0,001 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 5,159.00000 | 5,236 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 22.00000 | 0,020 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 2,480.00000 | 2,555 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 119.00000 | 0,107 | 23.80 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 877.00000 | 0,942 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 1.00000 | 0,001 | 34.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,109.00000 | 5,186 | 34.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 126.00000 | 0,114 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 834.00000 | 0,899 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 1.00000 | 0,001 | 34.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 5,209.00000 | 5,286 | 34.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 112.00000 | 0,101 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 920.00000 | 0,986 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 1.00000 | 0,001 | 34.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 5,259.00000 | 5,336 | 34.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 18.00000 | 0,016 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 2,676.00000 | 2,751 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 19.00000 | 0,018 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 2,577.00000 | 2,653 | 31.27 | 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 | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 106.00000 | 0,096 | 24.29 | 0.00 | 0 | 1.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 964.00000 | 1,031 | 24.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 1.00000 | 0,001 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 5,409.00000 | 5,486 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 89.00000 | 0,081 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,097.00000 | 1,166 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 5,908.00000 | 5,985 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 68.00000 | 0,062 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1,326.00000 | 1,397 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 0,000 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 5,509.00000 | 5,585 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 15.00000 | 0,014 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 2,823.00000 | 2,899 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 80.00000 | 0,073 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,188.00000 | 1,258 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 5,858.00000 | 5,935 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 5,608.00000 | 5,685 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 14.00000 | 0,013 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 2,922.00000 | 2,998 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 72.00000 | 0,065 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1,280.00000 | 1,350 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 0,000 | 34.53 | 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 | 13.20 | Put | | 5,459.00000 | 5,535 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 16.00000 | 0,015 | 31.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 2,774.00000 | 2,850 | 31.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 84.00000 | 0,077 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,142.00000 | 1,212 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 5,758.00000 | 5,835 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 51.00000 | 0,047 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 1,609.00000 | 1,682 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 47.00000 | 0,043 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 1,705.00000 | 1,778 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 6,058.00000 | 6,135 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 39.00000 | 0,036 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 1,897.00000 | 1,971 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 6,258.00000 | 6,335 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 4.00000 | 0,004 | 35.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 4,162.00000 | 4,239 | 35.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 33.00000 | 0,029 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 2,091.00000 | 2,164 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 35.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 6,408.00000 | 6,485 | 35.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 3.00000 | 0,003 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 4,311.00000 | 4,388 | 35.05 | 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 | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 4.00000 | 0,004 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 4,212.00000 | 4,289 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 6,158.00000 | 6,235 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 5.00000 | 0,005 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 4,063.00000 | 4,140 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 6.00000 | 0,005 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 3,964.00000 | 4,040 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 36.00000 | 0,033 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 1,994.00000 | 2,068 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 6,208.00000 | 6,285 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 5.00000 | 0,004 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 4,113.00000 | 4,189 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 5.00000 | 0,005 | 35.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 4,013.00000 | 4,090 | 35.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 6.00000 | 0,006 | 35.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 3,914.00000 | 3,991 | 35.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 6.00000 | 0,006 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 3,814.00000 | 3,891 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 1.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 5,559.00000 | 5,635 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 14.00000 | 0,013 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 2,872.00000 | 2,948 | 32.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 62.00000 | 0,056 | 26.71 | 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 | 9.10 | Put | | 1,420.00000 | 1,491 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 5,658.00000 | 5,735 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 11.00000 | 0,010 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 3,169.00000 | 3,245 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 12.00000 | 0,011 | 32.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,070.00000 | 3,146 | 32.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 13.00000 | 0,012 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 2,971.00000 | 3,047 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 56.00000 | 0,051 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 1,514.00000 | 1,586 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 5,708.00000 | 5,785 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 13.00000 | 0,012 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,021.00000 | 3,097 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 53.00000 | 0,049 | 27.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 1,561.00000 | 1,634 | 27.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 5,808.00000 | 5,885 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 7.00000 | 0,007 | 34.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 3,715.00000 | 3,792 | 34.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 7.00000 | 0,007 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 3,615.00000 | 3,692 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 8.00000 | 0,008 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 3,516.00000 | 3,593 | 34.06 | 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 | 11.15 | Call | | 9.00000 | 0,008 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 3,417.00000 | 3,493 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 10.00000 | 0,009 | 33.47 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 3,318.00000 | 3,394 | 33.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 10.00000 | 0,010 | 33.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 3,218.00000 | 3,295 | 33.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 11.00000 | 0,011 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,119.00000 | 3,196 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 49.00000 | 0,045 | 27.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 1,657.00000 | 1,730 | 27.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 5,958.00000 | 6,035 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 6.00000 | 0,006 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 3,864.00000 | 3,941 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 7.00000 | 0,006 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 3,765.00000 | 3,841 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 7.00000 | 0,007 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 3,665.00000 | 3,742 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 8.00000 | 0,007 | 34.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 3,566.00000 | 3,642 | 34.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 8.00000 | 0,008 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 3,466.00000 | 3,543 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 9.00000 | 0,009 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 3,367.00000 | 3,444 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 43.00000 | 0,039 | 28.64 | 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 | 9.50 | Put | | 1,801.00000 | 1,874 | 28.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 2.00000 | 0,001 | 34.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 4,810.00000 | 4,886 | 34.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 17.00000 | 0,015 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 2,725.00000 | 2,800 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 18.00000 | 0,017 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 2,626.00000 | 2,702 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 20.00000 | 0,019 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 2,528.00000 | 2,604 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 23.00000 | 0,021 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 2,431.00000 | 2,506 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 25.00000 | 0,023 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 2,333.00000 | 2,408 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 28.00000 | 0,025 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2,236.00000 | 2,310 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 35.00000 | 0,031 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 2,043.00000 | 2,116 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 2.00000 | 0,002 | 34.94 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 4,560.00000 | 4,637 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 31.00000 | 0,028 | 29.96 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 2,139.00000 | 2,213 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Call | | 7.00000 | 0,007 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Put | | 3,705.00000 | 3,782 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 10.00000 | 0,009 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 3,268.00000 | 3,344 | 33.32 | 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 | 15.60 | Call | | 0.00000 | 0,000 | 38.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 7,858.00000 | 7,935 | 38.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 4,142.00000 | 4,065 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 38.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 7,808.00000 | 7,885 | 38.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 4,192.00000 | 4,115 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 7,958.00000 | 8,035 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 4,042.00000 | 3,965 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 8,058.00000 | 8,135 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 286.00000 | 0,258 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 344.00000 | 0,393 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 972.00000 | 0,904 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 30.00000 | 0,039 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,945.00000 | 1,868 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 3.00000 | 0,003 | 23.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,942.00000 | 2,865 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,942.00000 | 3,865 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 38.99 | 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 | 15.85 | Put | | 8,108.00000 | 8,185 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 6,108.00000 | 6,185 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 3,892.00000 | 3,815 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 35.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 8,158.00000 | 8,235 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 3,842.00000 | 3,765 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 38.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 7,708.00000 | 7,785 | 38.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 4,292.00000 | 4,215 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 38.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 7,758.00000 | 7,835 | 38.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 4,242.00000 | 4,165 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 8,008.00000 | 8,085 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 34.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 6,008.00000 | 6,085 | 34.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,992.00000 | 3,915 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 8,208.00000 | 8,285 | 38.99 | 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 | 3.95 | Call | | 3,792.00000 | 3,715 | 34.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 34.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.79890 | 7.87650 | | 20.06 | 49,195,461.20 | 6,308 | 37,300.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 284.00000 | 0,268 | 22.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 808.00000 | 0,869 | 22.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 8,275.00000 | 8,352 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 10.00000 | 0,009 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 6,284.00000 | 6,360 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 3,727.00000 | 3,650 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,001 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 8,325.00000 | 8,402 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 9.00000 | 0,008 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 6,333.00000 | 6,409 | 35.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 3,677.00000 | 3,600 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,001 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 8,425.00000 | 8,502 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 8,724.00000 | 8,801 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 8,924.00000 | 9,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 4.00000 | 0,004 | 34.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 6,928.00000 | 7,005 | 34.58 | 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 | 10.80 | Call | | 59.00000 | 0,056 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 2,983.00000 | 3,057 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 8,874.00000 | 8,951 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 5.00000 | 0,004 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 6,879.00000 | 6,955 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 61.00000 | 0,058 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 2,935.00000 | 3,009 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 2,134.00000 | 2,057 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 8.00000 | 0,008 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 3,128.00000 | 3,051 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 2.00000 | 0,002 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 8,824.00000 | 8,901 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 5.00000 | 0,004 | 34.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 6,829.00000 | 6,905 | 34.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 1.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 8,625.00000 | 8,701 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 8,674.00000 | 8,751 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 1.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 8,575.00000 | 8,651 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Call | | 7.00000 | 0,006 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Put | | 6,581.00000 | 6,657 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 665.00000 | 0,621 | 19.56 | 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 | 7.45 | Put | | 239.00000 | 0,272 | 19.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Call | | 1,458.00000 | 1,388 | 19.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Put | | 32.00000 | 0,039 | 19.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Call | | 2,431.00000 | 2,354 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Put | | 5.00000 | 0,005 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Call | | 3,428.00000 | 3,350 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Put | | 2.00000 | 0,001 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 8,475.00000 | 8,552 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 8.00000 | 0,007 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 6,482.00000 | 6,558 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Call | | 1,552.00000 | 1,480 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Put | | 26.00000 | 0,031 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Call | | 2,531.00000 | 2,454 | 23.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Put | | 5.00000 | 0,005 | 23.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Call | | 3,527.00000 | 3,450 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 0,001 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 8,375.00000 | 8,452 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 793.00000 | 0,744 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 167.00000 | 0,195 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 1,647.00000 | 1,574 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 21.00000 | 0,025 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 3,627.00000 | 3,550 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,001 | 30.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 8.00000 | 0,007 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 6,432.00000 | 6,508 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 22.00000 | 0,021 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 4,946.00000 | 5,022 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 308.00000 | 0,290 | 21.91 | 0.00 | 0 | 140.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 732.00000 | 0,791 | 21.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 759.00000 | 0,712 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 183.00000 | 0,213 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Call | | 1,600.00000 | 1,527 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Put | | 24.00000 | 0,028 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Call | | 2,580.00000 | 2,503 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Put | | 4.00000 | 0,004 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Call | | 3,577.00000 | 3,500 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Put | | 1.00000 | 0,001 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 273.00000 | 0,257 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 847.00000 | 0,908 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 215.00000 | 0,204 | 23.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,089.00000 | 1,155 | 23.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 6.00000 | 0,005 | 34.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 6,730.00000 | 6,806 | 34.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 6.00000 | 0,005 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 6,680.00000 | 6,756 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 41.00000 | 0,039 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 3,715.00000 | 3,790 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 6.00000 | 0,006 | 35.13 | 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 | 14.50 | Put | | 6,630.00000 | 6,707 | 35.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 224.00000 | 0,211 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 1,048.00000 | 1,112 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 1,229.00000 | 1,162 | 18.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 53.00000 | 0,063 | 18.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Call | | 2,183.00000 | 2,107 | 21.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Put | | 7.00000 | 0,008 | 21.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Call | | 3,178.00000 | 3,101 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Put | | 2.00000 | 0,002 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 262.00000 | 0,247 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 886.00000 | 0,948 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 635.00000 | 0,593 | 19.63 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 259.00000 | 0,294 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 2,382.00000 | 2,305 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 6.00000 | 0,006 | 22.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 3,378.00000 | 3,300 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 2.00000 | 0,001 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 19.00000 | 0,018 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 5,193.00000 | 5,269 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 32.00000 | 0,031 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 4,206.00000 | 4,282 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 52.00000 | 0,049 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 3,226.00000 | 3,300 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 252.00000 | 0,237 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 926.00000 | 0,988 | 22.83 | 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 | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 607.00000 | 0,566 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 281.00000 | 0,317 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 1,366.00000 | 1,296 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 40.00000 | 0,047 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 2,332.00000 | 2,255 | 22.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 6.00000 | 0,006 | 22.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 3,328.00000 | 3,250 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 2.00000 | 0,001 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 19.00000 | 0,018 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 5,243.00000 | 5,319 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 31.00000 | 0,030 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 4,255.00000 | 4,331 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 50.00000 | 0,048 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 3,274.00000 | 3,349 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 242.00000 | 0,228 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 966.00000 | 1,029 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 1,320.00000 | 1,251 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 44.00000 | 0,052 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 2,282.00000 | 2,206 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 6.00000 | 0,007 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 3,278.00000 | 3,200 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 2.00000 | 0,001 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 18.00000 | 0,018 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 5,292.00000 | 5,369 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 49.00000 | 0,047 | 31.15 | 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 | 11.15 | Put | | 3,323.00000 | 3,398 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 233.00000 | 0,220 | 23.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,007.00000 | 1,071 | 23.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 1,275.00000 | 1,206 | 18.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 49.00000 | 0,057 | 18.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 2,233.00000 | 2,156 | 21.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 7.00000 | 0,007 | 21.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 3,228.00000 | 3,151 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 2.00000 | 0,002 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 17.00000 | 0,016 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 5,441.00000 | 5,517 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 28.00000 | 0,027 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 4,452.00000 | 4,528 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 46.00000 | 0,044 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 3,470.00000 | 3,545 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 207.00000 | 0,196 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,131.00000 | 1,197 | 23.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 479.00000 | 0,445 | 20.06 | 0.00 | 0 | 22,095.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 403.00000 | 0,446 | 20.06 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 1,141.00000 | 1,075 | 18.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 65.00000 | 0,076 | 18.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 2,084.00000 | 2,008 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 8.00000 | 0,009 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 3,078.00000 | 3,001 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 2.00000 | 0,002 | 26.72 | 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 | 7.85 | Call | | 456.00000 | 0,426 | 20.25 | 0.00 | 0 | 450.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 430.00000 | 0,477 | 20.25 | 0.00 | 0 | 430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 1,097.00000 | 1,034 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 71.00000 | 0,085 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 2,035.00000 | 1,959 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 9.00000 | 0,010 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 3,028.00000 | 2,951 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 2.00000 | 0,002 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 16.00000 | 0,016 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 5,540.00000 | 5,617 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 44.00000 | 0,042 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 3,568.00000 | 3,643 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 192.00000 | 0,182 | 24.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 1,216.00000 | 1,283 | 24.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 434.00000 | 0,408 | 20.43 | 0.00 | 0 | 55.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 458.00000 | 0,509 | 20.43 | 0.00 | 0 | 20.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 1,054.00000 | 0,995 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 78.00000 | 0,096 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,986.00000 | 1,910 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 10.00000 | 0,011 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,979.00000 | 2,901 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 3.00000 | 0,002 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 16.00000 | 0,015 | 35.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 5,640.00000 | 5,716 | 35.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 42.00000 | 0,040 | 32.11 | 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 | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 3,666.00000 | 3,741 | 32.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 14.00000 | 0,014 | 36.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 5,838.00000 | 5,915 | 36.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 23.00000 | 0,022 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 4,847.00000 | 4,923 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 38.00000 | 0,037 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 3,862.00000 | 3,938 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 62.00000 | 0,059 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 2,886.00000 | 2,960 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 15.00000 | 0,014 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 5,789.00000 | 5,865 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 23.00000 | 0,022 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 4,797.00000 | 4,873 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 39.00000 | 0,038 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 3,813.00000 | 3,889 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 863.00000 | 0,811 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 137.00000 | 0,162 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 1,743.00000 | 1,669 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 17.00000 | 0,020 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 2,730.00000 | 2,652 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 4.00000 | 0,003 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 15.00000 | 0,014 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 5,739.00000 | 5,815 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 40.00000 | 0,038 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 3,764.00000 | 3,839 | 32.38 | 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 | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 66.00000 | 0,063 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 2,790.00000 | 2,864 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 167.00000 | 0,158 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 1,391.00000 | 1,459 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Call | | 365.00000 | 0,343 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Put | | 589.00000 | 0,644 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 899.00000 | 0,846 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 123.00000 | 0,147 | 19.06 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 1,791.00000 | 1,717 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 15.00000 | 0,018 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 2,779.00000 | 2,702 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 3.00000 | 0,003 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 16.00000 | 0,015 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 5,590.00000 | 5,666 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 43.00000 | 0,041 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 3,617.00000 | 3,692 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 416.00000 | 0,390 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 490.00000 | 0,541 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 1,014.00000 | 0,956 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 88.00000 | 0,107 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,937.00000 | 1,862 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 11.00000 | 0,013 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,929.00000 | 2,851 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 3.00000 | 0,002 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 17.00000 | 0,016 | 35.64 | 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 | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 5,491.00000 | 5,567 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 27.00000 | 0,026 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 4,501.00000 | 4,577 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 45.00000 | 0,043 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 3,519.00000 | 3,594 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 186.00000 | 0,176 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,260.00000 | 1,327 | 24.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 200.00000 | 0,189 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,174.00000 | 1,240 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 20.00000 | 0,019 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,144.00000 | 5,220 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 33.00000 | 0,032 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 4,157.00000 | 4,233 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 179.00000 | 0,170 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 1,303.00000 | 1,371 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 975.00000 | 0,919 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 99.00000 | 0,120 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,888.00000 | 1,814 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 12.00000 | 0,015 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 18.00000 | 0,017 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 5,342.00000 | 5,418 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 48.00000 | 0,046 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 3,372.00000 | 3,447 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 156.00000 | 0,148 | 25.23 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 1,480.00000 | 1,549 | 25.23 | 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 | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 827.00000 | 0,777 | 19.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 151.00000 | 0,178 | 19.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 1,695.00000 | 1,622 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 19.00000 | 0,023 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 2,680.00000 | 2,603 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 4.00000 | 0,004 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 36.00000 | 0,034 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 4,010.00000 | 4,085 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 151.00000 | 0,143 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 1,525.00000 | 1,594 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 173.00000 | 0,164 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 1,347.00000 | 1,415 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 727.00000 | 0,681 | 19.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 201.00000 | 0,232 | 19.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 2.00000 | 0,001 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 7,626.00000 | 7,702 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 12.00000 | 0,011 | 36.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 6,136.00000 | 6,212 | 36.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 25.00000 | 0,024 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 4,649.00000 | 4,725 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 53.00000 | 0,051 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,177.00000 | 3,252 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 1,412.00000 | 1,342 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 36.00000 | 0,043 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,879.00000 | 2,802 | 25.58 | 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 | 5.00 | Put | | 3.00000 | 0,003 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 4,377.00000 | 4,299 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 1.00000 | 0,000 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 1.00000 | 0,001 | 32.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 7,875.00000 | 7,952 | 32.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 9.00000 | 0,008 | 35.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 6,383.00000 | 6,459 | 35.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 47.00000 | 0,045 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 3,421.00000 | 3,496 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 322.00000 | 0,303 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 696.00000 | 0,754 | 21.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 1,185.00000 | 1,118 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 59.00000 | 0,069 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 2,630.00000 | 2,553 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 4.00000 | 0,004 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 4,127.00000 | 4,049 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 1.00000 | 0,000 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 146.00000 | 0,139 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 1,570.00000 | 1,640 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 579.00000 | 0,540 | 19.78 | 0.00 | 0 | 390.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 303.00000 | 0,341 | 19.78 | 0.00 | 0 | 130.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 29.00000 | 0,028 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 4,403.00000 | 4,479 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 35.00000 | 0,033 | 33.11 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 4,059.00000 | 4,134 | 33.11 | 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 | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 161.00000 | 0,153 | 25.04 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 1,435.00000 | 1,504 | 25.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 141.00000 | 0,134 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1,615.00000 | 1,685 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Call | | 553.00000 | 0,515 | 19.85 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Put | | 327.00000 | 0,366 | 19.85 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 30.00000 | 0,028 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 4,354.00000 | 4,429 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 121.00000 | 0,115 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 1,845.00000 | 1,916 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 128.00000 | 0,122 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 1,752.00000 | 1,823 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 527.00000 | 0,490 | 19.92 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 351.00000 | 0,391 | 19.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 117.00000 | 0,112 | 26.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 1,891.00000 | 1,963 | 26.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 124.00000 | 0,119 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 1,798.00000 | 1,870 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 132.00000 | 0,126 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 1,706.00000 | 1,777 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 502.00000 | 0,467 | 19.99 | 0.00 | 0 | 233.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 376.00000 | 0,418 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 25.00000 | 0,024 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 4,699.00000 | 4,775 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 350.00000 | 0,329 | 21.36 | 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 | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 624.00000 | 0,680 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 22.00000 | 0,021 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 4,896.00000 | 4,972 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 64.00000 | 0,061 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 2,838.00000 | 2,912 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 68.00000 | 0,065 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 2,742.00000 | 2,816 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 72.00000 | 0,068 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 2,646.00000 | 2,719 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 296.00000 | 0,279 | 22.09 | 0.00 | 0 | 400.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 770.00000 | 0,830 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 24.00000 | 0,023 | 34.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 4,748.00000 | 4,824 | 34.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 70.00000 | 0,066 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 2,694.00000 | 2,767 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 74.00000 | 0,070 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 2,598.00000 | 2,671 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 335.00000 | 0,315 | 21.54 | 0.00 | 0 | 139.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 659.00000 | 0,716 | 21.54 | 0.00 | 0 | 4.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 26.00000 | 0,025 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 4,600.00000 | 4,676 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 76.00000 | 0,073 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 2,550.00000 | 2,624 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 81.00000 | 0,077 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 2,455.00000 | 2,528 | 28.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 87.00000 | 0,082 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 2,361.00000 | 2,433 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 92.00000 | 0,087 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 2,266.00000 | 2,338 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 98.00000 | 0,093 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 2,172.00000 | 2,244 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 105.00000 | 0,099 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2,079.00000 | 2,150 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 111.00000 | 0,106 | 27.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 1,985.00000 | 2,057 | 27.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 381.00000 | 0,358 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 555.00000 | 0,609 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 31.00000 | 0,029 | 33.54 | 0.00 | 0 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 4,305.00000 | 4,380 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 137.00000 | 0,130 | 25.96 | 0.00 | 0 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 1,661.00000 | 1,731 | 25.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 27.00000 | 0,025 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 4,551.00000 | 4,626 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 79.00000 | 0,075 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 2,503.00000 | 2,576 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 84.00000 | 0,079 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 2,408.00000 | 2,480 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 89.00000 | 0,084 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 2,313.00000 | 2,385 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 102.00000 | 0,096 | 27.71 | 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 | 9.90 | Put | | 2,126.00000 | 2,197 | 27.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 107.00000 | 0,103 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2,031.00000 | 2,104 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 114.00000 | 0,109 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 1,938.00000 | 2,010 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 398.00000 | 0,374 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 522.00000 | 0,575 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 95.00000 | 0,090 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 2,219.00000 | 2,291 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 1.00000 | 0,001 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 7,825.00000 | 7,902 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Call | | 4,177.00000 | 4,099 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Put | | 1.00000 | 0,000 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 14.00000 | 0,014 | 36.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 5,888.00000 | 5,965 | 36.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 37.00000 | 0,036 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 3,911.00000 | 3,987 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 7,925.00000 | 8,002 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 14.00000 | 0,013 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 5,938.00000 | 6,014 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 37.00000 | 0,035 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 3,961.00000 | 4,036 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 4,077.00000 | 3,999 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,000 | 32.81 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 8,075.00000 | 8,152 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 12.00000 | 0,011 | 36.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 6,086.00000 | 6,162 | 36.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 34.00000 | 0,032 | 33.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 4,108.00000 | 4,183 | 33.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,927.00000 | 3,849 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,000 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 7,975.00000 | 8,052 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 13.00000 | 0,013 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 5,987.00000 | 6,064 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 4,027.00000 | 3,949 | 32.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,000 | 32.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 9,624.00000 | 9,701 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 8,025.00000 | 8,102 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 13.00000 | 0,012 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 6,037.00000 | 6,113 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,977.00000 | 3,899 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,000 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 8,125.00000 | 8,202 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Call | | 3,877.00000 | 3,799 | 31.59 | 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 | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,000 | 31.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 8,175.00000 | 8,252 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 11.00000 | 0,010 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 6,185.00000 | 6,261 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 937.00000 | 0,882 | 18.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 111.00000 | 0,133 | 18.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 1,840.00000 | 1,765 | 20.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 14.00000 | 0,016 | 20.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 2,829.00000 | 2,752 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 3.00000 | 0,003 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 3,827.00000 | 3,750 | 31.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,001 | 31.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 1.00000 | 0,001 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 7,725.00000 | 7,802 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 4,277.00000 | 4,199 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 1.00000 | 0,000 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 1.00000 | 0,001 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 7,775.00000 | 7,852 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 4,227.00000 | 4,149 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 1.00000 | 0,000 | 32.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 8,225.00000 | 8,302 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 10.00000 | 0,009 | 35.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 6,234.00000 | 6,310 | 35.87 | 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 | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 3,777.00000 | 3,700 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,001 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.93140 | 8.00970 | | 20.43 | 0.00 | 0 | 3,365.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Call | | 21.00000 | 0,021 | 37.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Put | | 7,861.00000 | 7,940 | 37.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Call | | 40.00000 | 0,039 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Put | | 5,880.00000 | 5,958 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Call | | 80.00000 | 0,079 | 31.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Put | | 3,920.00000 | 3,998 | 31.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Call | | 188.00000 | 0,184 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Put | | 2,028.00000 | 2,103 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Call | | 1,260.00000 | 1,201 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Put | | 100.00000 | 0,120 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Call | | 2,176.00000 | 2,101 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Put | | 16.00000 | 0,020 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Call | | 3,165.00000 | 3,087 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Put | | 5.00000 | 0,006 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Call | | 4,160.00000 | 4,082 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,001 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Call | | 21.00000 | 0,021 | 37.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Put | | 7,811.00000 | 7,890 | 37.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Call | | 40.00000 | 0,040 | 34.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Put | | 5,830.00000 | 5,909 | 34.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Call | | 82.00000 | 0,080 | 30.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Put | | 3,872.00000 | 3,949 | 30.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Call | | 192.00000 | 0,188 | 26.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Put | | 1,982.00000 | 2,057 | 26.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Call | | 646.00000 | 0,618 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Put | | 436.00000 | 0,487 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Call | | 1,302.00000 | 1,242 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Put | | 92.00000 | 0,111 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Call | | 2,225.00000 | 2,150 | 20.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Put | | 15.00000 | 0,019 | 20.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Call | | 3,214.00000 | 3,137 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Put | | 4.00000 | 0,006 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Call | | 4,210.00000 | 4,132 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,001 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Call | | 623.00000 | 0,596 | 20.24 | 0.00 | 0 | 409.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Put | | 463.00000 | 0,515 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Call | | 21.00000 | 0,020 | 37.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Put | | 7,911.00000 | 7,989 | 37.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Call | | 39.00000 | 0,039 | 34.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Put | | 5,929.00000 | 6,008 | 34.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Call | | 79.00000 | 0,078 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Put | | 3,969.00000 | 4,047 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Call | | 184.00000 | 0,180 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Put | | 2,074.00000 | 2,149 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Call | | 600.00000 | 0,575 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Put | | 490.00000 | 0,544 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Call | | 1,218.00000 | 1,161 | 18.60 | 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 | 13/09/2010 | Foreign Exchange Future | 6.90 | Put | | 108.00000 | 0,130 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Call | | 2,127.00000 | 2,052 | 19.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Put | | 17.00000 | 0,021 | 19.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Call | | 3,115.00000 | 3,037 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Put | | 5.00000 | 0,006 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Call | | 4,111.00000 | 4,033 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,002 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Call | | 20.00000 | 0,020 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Put | | 7,960.00000 | 8,039 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Call | | 39.00000 | 0,038 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Put | | 5,979.00000 | 6,057 | 34.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Call | | 78.00000 | 0,076 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Put | | 4,018.00000 | 4,095 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Call | | 179.00000 | 0,176 | 26.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Put | | 2,119.00000 | 2,195 | 26.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Call | | 578.00000 | 0,554 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Put | | 518.00000 | 0,573 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Call | | 1,177.00000 | 1,121 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Put | | 117.00000 | 0,140 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Call | | 2,078.00000 | 2,004 | 19.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Put | | 18.00000 | 0,023 | 19.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Call | | 3,065.00000 | 2,988 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Put | | 5.00000 | 0,007 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Call | | 4,061.00000 | 3,983 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,002 | 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 | 13/09/2010 | Foreign Exchange Future | 16.05 | Call | | 19.00000 | 0,019 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Put | | 8,059.00000 | 8,138 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Call | | 37.00000 | 0,037 | 34.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Put | | 6,077.00000 | 6,156 | 34.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Call | | 75.00000 | 0,073 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Put | | 4,115.00000 | 4,192 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Call | | 171.00000 | 0,167 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Put | | 2,211.00000 | 2,286 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Call | | 538.00000 | 0,518 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Put | | 578.00000 | 0,637 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Call | | 1,100.00000 | 1,049 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Put | | 140.00000 | 0,168 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Call | | 1,981.00000 | 1,909 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Put | | 21.00000 | 0,028 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Call | | 2,966.00000 | 2,889 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Put | | 6.00000 | 0,008 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Call | | 3,961.00000 | 3,883 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,002 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Call | | 19.00000 | 0,019 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Put | | 8,109.00000 | 8,188 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Call | | 37.00000 | 0,036 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Put | | 6,127.00000 | 6,205 | 34.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Call | | 73.00000 | 0,072 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Put | | 4,163.00000 | 4,241 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Call | | 167.00000 | 0,163 | 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 | 13/09/2010 | Foreign Exchange Future | 10.10 | Put | | 2,257.00000 | 2,332 | 26.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Call | | 520.00000 | 0,501 | 20.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Put | | 610.00000 | 0,670 | 20.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Call | | 1,064.00000 | 1,015 | 18.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Put | | 154.00000 | 0,184 | 18.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Call | | 1,934.00000 | 1,862 | 19.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Put | | 24.00000 | 0,031 | 19.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Call | | 2,917.00000 | 2,839 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Put | | 7.00000 | 0,008 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Call | | 3,911.00000 | 3,833 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,002 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Call | | 19.00000 | 0,018 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Put | | 8,159.00000 | 8,237 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Call | | 36.00000 | 0,036 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Put | | 6,176.00000 | 6,255 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Call | | 72.00000 | 0,070 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Put | | 4,212.00000 | 4,289 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Call | | 163.00000 | 0,159 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Put | | 2,303.00000 | 2,378 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Call | | 503.00000 | 0,484 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Put | | 643.00000 | 0,703 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Call | | 1,028.00000 | 0,981 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Put | | 168.00000 | 0,200 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Call | | 1,887.00000 | 1,815 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Put | | 27.00000 | 0,034 | 19.37 | 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 | 13/09/2010 | Foreign Exchange Future | 5.15 | Call | | 2,867.00000 | 2,790 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Put | | 7.00000 | 0,009 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Call | | 3,861.00000 | 3,783 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,002 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Call | | 17.00000 | 0,017 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Put | | 8,307.00000 | 8,386 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Call | | 34.00000 | 0,034 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Put | | 6,324.00000 | 6,403 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Call | | 68.00000 | 0,066 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Put | | 4,358.00000 | 4,435 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Call | | 151.00000 | 0,147 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Put | | 2,441.00000 | 2,516 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Call | | 927.00000 | 0,884 | 19.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Put | | 217.00000 | 0,253 | 19.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Call | | 1,746.00000 | 1,677 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Put | | 36.00000 | 0,046 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Call | | 2,718.00000 | 2,642 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Put | | 8.00000 | 0,011 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Call | | 3,712.00000 | 3,634 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Put | | 2.00000 | 0,003 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Call | | 18.00000 | 0,017 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Put | | 8,258.00000 | 8,336 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Call | | 35.00000 | 0,034 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Put | | 6,275.00000 | 6,353 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Call | | 69.00000 | 0,068 | 31.80 | 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 | 13/09/2010 | Foreign Exchange Future | 12.25 | Put | | 4,309.00000 | 4,387 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Call | | 155.00000 | 0,151 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Put | | 2,395.00000 | 2,470 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Call | | 470.00000 | 0,453 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Put | | 710.00000 | 0,772 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Call | | 960.00000 | 0,916 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Put | | 200.00000 | 0,235 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Call | | 1,793.00000 | 1,723 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Put | | 33.00000 | 0,042 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Call | | 2,768.00000 | 2,691 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Put | | 8.00000 | 0,010 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Call | | 3,762.00000 | 3,684 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Put | | 2.00000 | 0,003 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Call | | 16.00000 | 0,016 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Put | | 8,406.00000 | 8,485 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Call | | 33.00000 | 0,033 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Put | | 6,423.00000 | 6,502 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Call | | 65.00000 | 0,064 | 32.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Put | | 4,455.00000 | 4,533 | 32.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Call | | 144.00000 | 0,141 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Put | | 2,534.00000 | 2,610 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Call | | 426.00000 | 0,411 | 21.79 | 0.00 | 0 | 585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Put | | 816.00000 | 0,880 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Call | | 864.00000 | 0,825 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Put | | 254.00000 | 0,294 | 19.40 | 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 | 13/09/2010 | Foreign Exchange Future | 6.40 | Call | | 1,654.00000 | 1,587 | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Put | | 44.00000 | 0,056 | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Call | | 2,620.00000 | 2,543 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Put | | 10.00000 | 0,012 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Call | | 3,612.00000 | 3,534 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Put | | 2.00000 | 0,003 | 27.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Call | | 455.00000 | 0,439 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Put | | 745.00000 | 0,808 | 21.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Call | | 22.00000 | 0,022 | 36.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Put | | 7,712.00000 | 7,791 | 36.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Call | | 42.00000 | 0,041 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Put | | 5,732.00000 | 5,810 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Call | | 84.00000 | 0,083 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Put | | 3,774.00000 | 3,852 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Call | | 202.00000 | 0,197 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Put | | 1,892.00000 | 1,966 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Call | | 696.00000 | 0,665 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Put | | 386.00000 | 0,434 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Call | | 1,387.00000 | 1,325 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Put | | 77.00000 | 0,094 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Call | | 2,324.00000 | 2,248 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Put | | 14.00000 | 0,017 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Call | | 3,314.00000 | 3,236 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Put | | 4.00000 | 0,005 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Call | | 4,310.00000 | 4,232 | 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 | 13/09/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,001 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Call | | 21.00000 | 0,021 | 37.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Put | | 7,761.00000 | 7,840 | 37.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Call | | 41.00000 | 0,041 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Put | | 5,781.00000 | 5,860 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Call | | 83.00000 | 0,082 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Put | | 3,823.00000 | 3,901 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Call | | 197.00000 | 0,193 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Put | | 1,937.00000 | 2,012 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Call | | 671.00000 | 0,641 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Put | | 411.00000 | 0,460 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Call | | 1,344.00000 | 1,283 | 18.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Put | | 84.00000 | 0,102 | 18.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Call | | 2,274.00000 | 2,199 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Put | | 14.00000 | 0,018 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Call | | 3,264.00000 | 3,186 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Put | | 4.00000 | 0,005 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Call | | 4,260.00000 | 4,182 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,001 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Call | | 20.00000 | 0,020 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Put | | 8,010.00000 | 8,089 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Call | | 38.00000 | 0,038 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Put | | 6,028.00000 | 6,107 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Call | | 76.00000 | 0,075 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Put | | 4,066.00000 | 4,144 | 31.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Call | | 176.00000 | 0,171 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Put | | 2,166.00000 | 2,240 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Call | | 557.00000 | 0,535 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Put | | 547.00000 | 0,604 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Call | | 1,137.00000 | 1,085 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Put | | 127.00000 | 0,154 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Call | | 2,029.00000 | 1,956 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Put | | 19.00000 | 0,025 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Call | | 3,016.00000 | 2,938 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Put | | 6.00000 | 0,007 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Call | | 4,011.00000 | 3,933 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,002 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Call | | 18.00000 | 0,018 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Put | | 8,208.00000 | 8,287 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Call | | 35.00000 | 0,035 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Put | | 6,225.00000 | 6,304 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Call | | 70.00000 | 0,069 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Put | | 4,260.00000 | 4,338 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 159.00000 | 0,155 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 2,349.00000 | 2,424 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Call | | 486.00000 | 0,468 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Put | | 676.00000 | 0,737 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Call | | 994.00000 | 0,948 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Put | | 184.00000 | 0,217 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Call | | 1,840.00000 | 1,769 | 19.32 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Put | | 30.00000 | 0,038 | 19.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Call | | 2,818.00000 | 2,740 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Put | | 8.00000 | 0,009 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Call | | 3,811.00000 | 3,733 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,002 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Call | | 17.00000 | 0,016 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Put | | 8,357.00000 | 8,435 | 37.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Call | | 34.00000 | 0,033 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Put | | 6,374.00000 | 6,452 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Call | | 66.00000 | 0,065 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Put | | 4,406.00000 | 4,484 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Call | | 147.00000 | 0,144 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Put | | 2,487.00000 | 2,563 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Call | | 440.00000 | 0,425 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Put | | 780.00000 | 0,844 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Call | | 895.00000 | 0,854 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Put | | 235.00000 | 0,273 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Call | | 1,700.00000 | 1,632 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Put | | 40.00000 | 0,051 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Call | | 2,669.00000 | 2,592 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Put | | 9.00000 | 0,011 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Call | | 3,662.00000 | 3,584 | 27.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Put | | 2.00000 | 0,003 | 27.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Call | | 248.00000 | 0,242 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Put | | 1,538.00000 | 1,611 | 24.51 | 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 | 9.15 | Call | | 269.00000 | 0,262 | 24.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Put | | 1,409.00000 | 1,481 | 24.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 8.06440 | 8.14430 | | 20.28 | 0.00 | 0 | 491.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 46.00000 | 0,044 | 35.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 7,852.00000 | 7,930 | 35.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 75.00000 | 0,072 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 5,881.00000 | 5,958 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 132.00000 | 0,127 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 3,938.00000 | 4,013 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 272.00000 | 0,260 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,078.00000 | 2,146 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 739.00000 | 0,702 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 545.00000 | 0,588 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 1,341.00000 | 1,278 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 147.00000 | 0,164 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 2,226.00000 | 2,149 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 32.00000 | 0,035 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 3,203.00000 | 3,124 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 9.00000 | 0,010 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 4,196.00000 | 4,117 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 2.00000 | 0,003 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 526.00000 | 0,500 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 932.00000 | 0,986 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 45.00000 | 0,043 | 35.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 7,901.00000 | 7,979 | 35.71 | 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 | 14.00 | Call | | 74.00000 | 0,071 | 33.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 5,930.00000 | 6,007 | 33.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 131.00000 | 0,125 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 3,987.00000 | 4,061 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 267.00000 | 0,255 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,123.00000 | 2,191 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 1,302.00000 | 1,239 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 158.00000 | 0,175 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 2,178.00000 | 2,101 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 34.00000 | 0,037 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 3,153.00000 | 3,074 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 9.00000 | 0,010 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 4,147.00000 | 4,067 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 3.00000 | 0,003 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 45.00000 | 0,043 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 7,951.00000 | 8,029 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 74.00000 | 0,070 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 5,980.00000 | 6,056 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 129.00000 | 0,123 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 4,035.00000 | 4,109 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 261.00000 | 0,250 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 2,167.00000 | 2,236 | 25.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 696.00000 | 0,661 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 602.00000 | 0,647 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 1,263.00000 | 1,201 | 18.28 | 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 | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 169.00000 | 0,187 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 2,130.00000 | 2,054 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 36.00000 | 0,040 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 3,104.00000 | 3,025 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 10.00000 | 0,011 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 4,097.00000 | 4,018 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 3.00000 | 0,004 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 44.00000 | 0,042 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 8,000.00000 | 8,078 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 73.00000 | 0,069 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 6,029.00000 | 6,105 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 127.00000 | 0,121 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 4,083.00000 | 4,157 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 256.00000 | 0,244 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 2,212.00000 | 2,280 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 675.00000 | 0,642 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 631.00000 | 0,678 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 1,224.00000 | 1,167 | 18.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 180.00000 | 0,203 | 18.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 2,082.00000 | 2,007 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 38.00000 | 0,043 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 3,054.00000 | 2,975 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 10.00000 | 0,011 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 4,047.00000 | 3,968 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 3.00000 | 0,004 | 27.20 | 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 | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 717.00000 | 0,681 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 573.00000 | 0,617 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 43.00000 | 0,041 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 8,049.00000 | 8,127 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 72.00000 | 0,068 | 33.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 6,078.00000 | 6,154 | 33.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 125.00000 | 0,119 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 4,131.00000 | 4,205 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 251.00000 | 0,239 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 2,257.00000 | 2,325 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 656.00000 | 0,624 | 20.54 | 0.00 | 0 | 4,400.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Put | | 662.00000 | 0,710 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 1,189.00000 | 1,133 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 195.00000 | 0,219 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 2,036.00000 | 1,961 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 42.00000 | 0,047 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 3,005.00000 | 2,926 | 22.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 11.00000 | 0,012 | 22.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 3,998.00000 | 3,918 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 4.00000 | 0,004 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 43.00000 | 0,040 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 8,099.00000 | 8,176 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 71.00000 | 0,068 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 6,127.00000 | 6,204 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 123.00000 | 0,117 | 30.15 | 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 | Put | | 4,179.00000 | 4,253 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 246.00000 | 0,234 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 2,302.00000 | 2,370 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 638.00000 | 0,607 | 20.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 694.00000 | 0,743 | 20.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 1,155.00000 | 1,101 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 211.00000 | 0,237 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 1,990.00000 | 1,916 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 46.00000 | 0,052 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 2,956.00000 | 2,877 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 12.00000 | 0,013 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 3,948.00000 | 3,868 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 4.00000 | 0,004 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 42.00000 | 0,039 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 8,148.00000 | 8,225 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 70.00000 | 0,067 | 33.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 6,176.00000 | 6,253 | 33.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 121.00000 | 0,115 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 4,227.00000 | 4,301 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 240.00000 | 0,229 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 2,346.00000 | 2,415 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 620.00000 | 0,590 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 726.00000 | 0,776 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 1,122.00000 | 1,069 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 228.00000 | 0,255 | 18.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 1,944.00000 | 1,870 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 50.00000 | 0,056 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 2,907.00000 | 2,828 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 13.00000 | 0,014 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 3,898.00000 | 3,818 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 4.00000 | 0,004 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 38.00000 | 0,036 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 8,344.00000 | 8,422 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 66.00000 | 0,063 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 6,372.00000 | 6,449 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 113.00000 | 0,108 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Put | | 4,419.00000 | 4,494 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 221.00000 | 0,211 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 2,527.00000 | 2,597 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 555.00000 | 0,528 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 861.00000 | 0,914 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 998.00000 | 0,949 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 304.00000 | 0,335 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 1,764.00000 | 1,693 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 70.00000 | 0,079 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 2,711.00000 | 2,632 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 17.00000 | 0,018 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 3,699.00000 | 3,620 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 5.00000 | 0,006 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 39.00000 | 0,037 | 35.78 | 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 | 16.40 | Put | | 8,295.00000 | 8,373 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 67.00000 | 0,064 | 33.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 6,323.00000 | 6,400 | 33.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 115.00000 | 0,110 | 30.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 4,371.00000 | 4,446 | 30.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 226.00000 | 0,216 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 2,482.00000 | 2,552 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 571.00000 | 0,543 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 827.00000 | 0,879 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 1,028.00000 | 0,978 | 18.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 284.00000 | 0,314 | 18.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 1,808.00000 | 1,737 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 64.00000 | 0,073 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 2,760.00000 | 2,681 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 16.00000 | 0,017 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 3,749.00000 | 3,669 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 5.00000 | 0,005 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 512.00000 | 0,487 | 21.74 | 0.00 | 0 | 117.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 968.00000 | 1,023 | 21.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 37.00000 | 0,035 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 8,393.00000 | 8,471 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 65.00000 | 0,062 | 33.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 6,421.00000 | 6,498 | 33.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 112.00000 | 0,107 | 30.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 4,468.00000 | 4,543 | 30.65 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 217.00000 | 0,207 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 2,573.00000 | 2,643 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 540.00000 | 0,514 | 21.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 896.00000 | 0,950 | 21.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 968.00000 | 0,921 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 324.00000 | 0,357 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 1,720.00000 | 1,649 | 18.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 76.00000 | 0,085 | 18.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 2,662.00000 | 2,584 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 18.00000 | 0,020 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 3,649.00000 | 3,570 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 5.00000 | 0,006 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 603.00000 | 0,574 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 759.00000 | 0,810 | 20.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 47.00000 | 0,045 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 7,753.00000 | 7,831 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 77.00000 | 0,074 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 5,783.00000 | 5,860 | 32.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 136.00000 | 0,130 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 3,842.00000 | 3,916 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 283.00000 | 0,270 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 1,989.00000 | 2,056 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 785.00000 | 0,746 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 491.00000 | 0,532 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 1,422.00000 | 1,357 | 18.44 | 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 | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 128.00000 | 0,143 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 2,322.00000 | 2,245 | 19.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 28.00000 | 0,031 | 19.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 3,302.00000 | 3,223 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 8.00000 | 0,009 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 4,296.00000 | 4,216 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 2.00000 | 0,002 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 46.00000 | 0,044 | 35.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 7,802.00000 | 7,880 | 35.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 76.00000 | 0,073 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 5,832.00000 | 5,909 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 134.00000 | 0,129 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 3,890.00000 | 3,965 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 277.00000 | 0,265 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,033.00000 | 2,101 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 762.00000 | 0,723 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 518.00000 | 0,559 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 1,382.00000 | 1,317 | 18.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 138.00000 | 0,153 | 18.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 2,274.00000 | 2,197 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 30.00000 | 0,033 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 3,252.00000 | 3,173 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 8.00000 | 0,009 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 4,246.00000 | 4,166 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 2.00000 | 0,002 | 27.44 | 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 | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 41.00000 | 0,039 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 8,197.00000 | 8,275 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 69.00000 | 0,066 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 6,225.00000 | 6,302 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 119.00000 | 0,114 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 4,275.00000 | 4,350 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 235.00000 | 0,225 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 2,391.00000 | 2,461 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 1,090.00000 | 1,038 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 246.00000 | 0,274 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 1,898.00000 | 1,826 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 54.00000 | 0,062 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 2,858.00000 | 2,779 | 21.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 14.00000 | 0,015 | 21.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 3,848.00000 | 3,769 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 4.00000 | 0,005 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 40.00000 | 0,038 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 8,246.00000 | 8,324 | 35.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 68.00000 | 0,065 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 6,274.00000 | 6,351 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 117.00000 | 0,112 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 4,323.00000 | 4,398 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 231.00000 | 0,220 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 2,437.00000 | 2,506 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 587.00000 | 0,558 | 21.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 793.00000 | 0,844 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 1,058.00000 | 1,007 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 264.00000 | 0,293 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 1,853.00000 | 1,781 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 59.00000 | 0,067 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 2,809.00000 | 2,730 | 21.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 15.00000 | 0,016 | 21.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 3,799.00000 | 3,719 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 5.00000 | 0,005 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 56.00000 | 0,054 | 34.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 6,962.00000 | 7,040 | 34.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 95.00000 | 0,091 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 5,001.00000 | 5,077 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 176.00000 | 0,169 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 3,082.00000 | 3,155 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 406.00000 | 0,387 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 1,312.00000 | 1,373 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 5,094.00000 | 5,014 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | | | 12.26650 | 12.33490 | | 17.35 | 40,135,988.00 | 3,272 | 11,907.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.90 | Put | | 9,565.00000 | 9,634 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 63.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Put | | 7,565.00000 | 7,634 | 63.15 | 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 | 14/12/2009 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 59.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.90 | Put | | 5,565.00000 | 5,634 | 59.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 49.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Put | | 3,565.00000 | 3,634 | 49.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Call | | 444.00000 | 0,379 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Put | | 9.00000 | 0,013 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 1,435.00000 | 1,367 | 33.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 0.00000 | 0,001 | 33.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Call | | 2,435.00000 | 2,367 | 40.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Put | | 0.00000 | 0,001 | 40.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.60 | Put | | 9,265.00000 | 9,334 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 57.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Put | | 5,265.00000 | 5,334 | 57.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Call | | 737.00000 | 0,669 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Put | | 2.00000 | 0,003 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Call | | 2,735.00000 | 2,667 | 43.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Put | | 0.00000 | 0,001 | 43.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.40 | Put | | 9,065.00000 | 9,134 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 62.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Put | | 7,065.00000 | 7,134 | 62.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 56.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Put | | 5,065.00000 | 5,134 | 56.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 46.71 | 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 | 14/12/2009 | Foreign Exchange Future | 15.40 | Put | | 3,065.00000 | 3,134 | 46.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 66.00000 | 0,046 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 131.00000 | 0,180 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Call | | 936.00000 | 0,868 | 29.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Put | | 1.00000 | 0,002 | 29.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 1,935.00000 | 1,867 | 35.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 0.00000 | 0,001 | 35.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Call | | 2,935.00000 | 2,867 | 45.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,001 | 45.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.25 | Put | | 8,915.00000 | 8,984 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 62.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Put | | 6,915.00000 | 6,984 | 62.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 56.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Put | | 4,915.00000 | 4,984 | 56.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 45.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Put | | 2,915.00000 | 2,984 | 45.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Call | | 140.00000 | 0,097 | 17.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Put | | 55.00000 | 0,081 | 17.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Call | | 1,085.00000 | 1,017 | 31.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Put | | 0.00000 | 0,001 | 31.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Call | | 2,085.00000 | 2,017 | 36.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Put | | 0.00000 | 0,001 | 36.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Call | | 3,085.00000 | 3,017 | 46.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Put | | 0.00000 | 0,001 | 46.83 | 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 | 14/12/2009 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.15 | Put | | 8,815.00000 | 8,884 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 62.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Put | | 6,815.00000 | 6,884 | 62.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 55.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.15 | Put | | 4,815.00000 | 4,884 | 55.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Call | | 218.00000 | 0,165 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Put | | 33.00000 | 0,049 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Call | | 1,185.00000 | 1,117 | 32.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Put | | 0.00000 | 0,001 | 32.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Call | | 2,185.00000 | 2,117 | 37.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Put | | 0.00000 | 0,001 | 37.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Call | | 3,185.00000 | 3,117 | 44.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Put | | 0.00000 | 0,001 | 44.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.00 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.00 | Put | | 8,665.00000 | 8,734 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Call | | 0.00000 | 0,000 | 62.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Put | | 6,665.00000 | 6,734 | 62.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Call | | 0.00000 | 0,000 | 54.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Put | | 4,665.00000 | 4,734 | 54.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Call | | 350.00000 | 0,289 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Put | | 15.00000 | 0,023 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 1,335.00000 | 1,267 | 32.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 0.00000 | 0,001 | 32.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Call | | 2,335.00000 | 2,267 | 39.03 | 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 | 14/12/2009 | Foreign Exchange Future | 10.00 | Put | | 0.00000 | 0,001 | 39.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 3,335.00000 | 3,267 | 41.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 0.00000 | 0,001 | 41.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.05 | Put | | 8,715.00000 | 8,784 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 62.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Put | | 6,715.00000 | 6,784 | 62.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 55.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Put | | 4,715.00000 | 4,784 | 55.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Call | | 304.00000 | 0,245 | 20.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Put | | 19.00000 | 0,029 | 20.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Call | | 1,285.00000 | 1,217 | 32.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Put | | 0.00000 | 0,001 | 32.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Call | | 2,285.00000 | 2,217 | 38.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Put | | 0.00000 | 0,001 | 38.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Call | | 3,285.00000 | 3,217 | 42.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 0,001 | 42.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.45 | Put | | 9,115.00000 | 9,184 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 62.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Put | | 7,115.00000 | 7,184 | 62.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 57.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Put | | 5,115.00000 | 5,184 | 57.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 46.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Put | | 3,115.00000 | 3,184 | 46.96 | 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 | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 51.00000 | 0,035 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 166.00000 | 0,219 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Call | | 886.00000 | 0,818 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Put | | 1.00000 | 0,002 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 1,885.00000 | 1,817 | 35.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 0.00000 | 0,001 | 35.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Call | | 2,885.00000 | 2,817 | 44.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Put | | 0.00000 | 0,001 | 44.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.55 | Put | | 9,215.00000 | 9,284 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 62.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Put | | 7,215.00000 | 7,284 | 62.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 57.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Put | | 5,215.00000 | 5,284 | 57.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 47.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Put | | 3,215.00000 | 3,284 | 47.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Call | | 31.00000 | 0,021 | 20.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Put | | 246.00000 | 0,305 | 20.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Call | | 787.00000 | 0,719 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Put | | 2.00000 | 0,003 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 1,785.00000 | 1,717 | 35.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 0.00000 | 0,001 | 35.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Call | | 2,785.00000 | 2,717 | 43.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Put | | 0.00000 | 0,001 | 43.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 63.55 | 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 | 14/12/2009 | Foreign Exchange Future | 21.80 | Put | | 9,465.00000 | 9,534 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 63.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Put | | 7,465.00000 | 7,534 | 63.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 58.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Put | | 5,465.00000 | 5,534 | 58.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Call | | 540.00000 | 0,474 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Put | | 5.00000 | 0,008 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 1,535.00000 | 1,467 | 33.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 0.00000 | 0,001 | 33.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.85 | Put | | 9,515.00000 | 9,584 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 59.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Put | | 5,515.00000 | 5,584 | 59.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 49.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Put | | 3,515.00000 | 3,584 | 49.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Call | | 492.00000 | 0,426 | 23.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Put | | 7.00000 | 0,010 | 23.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 2,485.00000 | 2,417 | 40.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 0.00000 | 0,001 | 40.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.75 | Put | | 9,415.00000 | 9,484 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 62.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Put | | 7,415.00000 | 7,484 | 62.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 58.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Put | | 5,415.00000 | 5,484 | 58.70 | 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 | 14/12/2009 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 48.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Put | | 3,415.00000 | 3,484 | 48.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Call | | 589.00000 | 0,522 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Put | | 4.00000 | 0,006 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 1,585.00000 | 1,517 | 34.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 0.00000 | 0,001 | 34.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Call | | 2,585.00000 | 2,517 | 41.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Put | | 0.00000 | 0,001 | 41.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.70 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.70 | Put | | 9,365.00000 | 9,434 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 62.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Put | | 7,365.00000 | 7,434 | 62.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 58.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Put | | 5,365.00000 | 5,434 | 58.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 48.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Put | | 3,365.00000 | 3,434 | 48.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Call | | 638.00000 | 0,571 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Put | | 3.00000 | 0,005 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 1,635.00000 | 1,567 | 34.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 0.00000 | 0,001 | 34.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Call | | 2,635.00000 | 2,567 | 42.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Put | | 0.00000 | 0,001 | 42.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.65 | Put | | 9,315.00000 | 9,384 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 62.86 | 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 | 14/12/2009 | Foreign Exchange Future | 19.65 | Put | | 7,315.00000 | 7,384 | 62.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 58.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Put | | 5,315.00000 | 5,384 | 58.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 47.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Put | | 3,315.00000 | 3,384 | 47.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 18.00000 | 0,012 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 333.00000 | 0,396 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Call | | 688.00000 | 0,620 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Put | | 3.00000 | 0,004 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 1,685.00000 | 1,617 | 34.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 0.00000 | 0,001 | 34.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Call | | 2,685.00000 | 2,617 | 42.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Put | | 0.00000 | 0,001 | 42.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.50 | Put | | 9,165.00000 | 9,234 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 62.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Put | | 7,165.00000 | 7,234 | 62.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 57.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.50 | Put | | 5,165.00000 | 5,234 | 57.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 47.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Put | | 3,165.00000 | 3,234 | 47.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 40.00000 | 0,027 | 20.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 205.00000 | 0,261 | 20.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Call | | 836.00000 | 0,768 | 28.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Put | | 1.00000 | 0,002 | 28.09 | 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 | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 1,835.00000 | 1,767 | 35.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 0.00000 | 0,001 | 35.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Call | | 2,835.00000 | 2,767 | 44.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Put | | 0.00000 | 0,001 | 44.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.30 | Put | | 8,965.00000 | 9,034 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 62.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Put | | 6,965.00000 | 7,034 | 62.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 46.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Put | | 2,965.00000 | 3,034 | 46.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Call | | 106.00000 | 0,076 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Put | | 71.00000 | 0,110 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Call | | 2,035.00000 | 1,967 | 36.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Put | | 0.00000 | 0,001 | 36.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Call | | 3,035.00000 | 2,967 | 46.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,001 | 46.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.35 | Put | | 9,015.00000 | 9,084 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 62.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.35 | Put | | 7,015.00000 | 7,084 | 62.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 56.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Put | | 5,015.00000 | 5,084 | 56.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 986.00000 | 0,917 | 30.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 1.00000 | 0,001 | 30.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 1,985.00000 | 1,917 | 35.95 | 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 | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 0.00000 | 0,001 | 35.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.20 | Put | | 8,865.00000 | 8,934 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 62.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Put | | 6,865.00000 | 6,934 | 62.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 55.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Put | | 4,865.00000 | 4,934 | 55.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Call | | 178.00000 | 0,129 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Put | | 43.00000 | 0,063 | 18.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 1,135.00000 | 1,067 | 31.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 0.00000 | 0,001 | 31.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Call | | 2,135.00000 | 2,067 | 36.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Put | | 0.00000 | 0,001 | 36.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 3,135.00000 | 3,067 | 45.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 0,001 | 45.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.10 | Put | | 8,765.00000 | 8,834 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 62.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Put | | 6,765.00000 | 6,834 | 62.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 55.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Put | | 4,765.00000 | 4,834 | 55.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Call | | 1,235.00000 | 1,167 | 32.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Put | | 0.00000 | 0,001 | 32.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Call | | 2,235.00000 | 2,167 | 37.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Put | | 0.00000 | 0,001 | 37.99 | 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 | 14/12/2009 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 32.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Put | | 1,215.00000 | 1,284 | 32.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Call | | 1.00000 | 0,000 | 31.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Put | | 1,116.00000 | 1,184 | 31.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Call | | 1.00000 | 0,000 | 30.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Put | | 1,016.00000 | 1,084 | 30.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 0,001 | 29.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Put | | 916.00000 | 0,985 | 29.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 3.00000 | 0,002 | 26.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 718.00000 | 0,786 | 26.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 7.00000 | 0,004 | 24.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 522.00000 | 0,588 | 24.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Call | | 11.00000 | 0,007 | 23.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Put | | 426.00000 | 0,491 | 23.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Call | | 2.00000 | 0,001 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Put | | 817.00000 | 0,885 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 4.00000 | 0,003 | 25.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 619.00000 | 0,687 | 25.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 14.00000 | 0,009 | 22.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 379.00000 | 0,443 | 22.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Call | | 24.00000 | 0,016 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Put | | 289.00000 | 0,350 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 3.00000 | 0,002 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 668.00000 | 0,736 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 5.00000 | 0,003 | 24.98 | 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 | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 570.00000 | 0,637 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 32.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Put | | 1,165.00000 | 1,234 | 32.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Call | | 1.00000 | 0,000 | 30.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Put | | 1,066.00000 | 1,134 | 30.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Call | | 1.00000 | 0,001 | 29.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Put | | 966.00000 | 1,035 | 29.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 0,001 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 866.00000 | 0,935 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 2.00000 | 0,001 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 767.00000 | 0,835 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 62.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Put | | 7,265.00000 | 7,334 | 62.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 60.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Put | | 5,765.00000 | 5,834 | 60.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 52.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Put | | 4,265.00000 | 4,334 | 52.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Call | | 260.00000 | 0,204 | 19.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Put | | 25.00000 | 0,038 | 19.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 1,735.00000 | 1,667 | 34.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 0.00000 | 0,001 | 34.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 3,235.00000 | 3,167 | 43.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 0,001 | 43.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Call | | 4,735.00000 | 4,667 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Put | | 0.00000 | 0,001 | 26.15 | 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 | 14/12/2009 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 63.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.85 | Put | | 7,515.00000 | 7,584 | 63.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.35 | Call | | 0.00000 | 0,000 | 61.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.35 | Put | | 6,015.00000 | 6,084 | 61.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.85 | Call | | 0.00000 | 0,000 | 54.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.85 | Put | | 4,515.00000 | 4,584 | 54.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 46.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Put | | 3,015.00000 | 3,084 | 46.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 84.00000 | 0,059 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 99.00000 | 0,143 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 1,485.00000 | 1,417 | 33.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 0.00000 | 0,001 | 33.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Call | | 2,985.00000 | 2,917 | 45.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Put | | 0.00000 | 0,001 | 45.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Call | | 4,485.00000 | 4,417 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.30 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.30 | Put | | 7,965.00000 | 8,034 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.80 | Call | | 0.00000 | 0,000 | 61.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.80 | Put | | 6,465.00000 | 6,534 | 61.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 56.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Put | | 4,965.00000 | 5,034 | 56.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 48.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Put | | 3,465.00000 | 3,534 | 48.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 9.00000 | 0,006 | 23.80 | 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 | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 474.00000 | 0,540 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Call | | 1,036.00000 | 0,967 | 30.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Put | | 1.00000 | 0,001 | 30.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Call | | 2,535.00000 | 2,467 | 41.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Put | | 0.00000 | 0,001 | 41.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Call | | 4,035.00000 | 3,967 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Put | | 0.00000 | 0,001 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 33.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Put | | 1,265.00000 | 1,334 | 33.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 34.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Put | | 1,415.00000 | 1,484 | 34.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 33.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Put | | 1,315.00000 | 1,384 | 33.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 34.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Put | | 1,365.00000 | 1,434 | 34.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 35.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Put | | 1,465.00000 | 1,534 | 35.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 44.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Put | | 2,715.00000 | 2,784 | 44.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 44.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 2,615.00000 | 2,684 | 44.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 37.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Put | | 1,615.00000 | 1,684 | 37.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 36.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Put | | 1,515.00000 | 1,584 | 36.13 | 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 | 14/12/2009 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 45.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Put | | 2,815.00000 | 2,884 | 45.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 43.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 2,415.00000 | 2,484 | 43.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 42.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Put | | 2,315.00000 | 2,384 | 42.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 42.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Put | | 2,215.00000 | 2,284 | 42.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 41.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Put | | 2,115.00000 | 2,184 | 41.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 41.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.35 | Put | | 2,015.00000 | 2,084 | 41.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 40.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Put | | 1,915.00000 | 1,984 | 40.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 39.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Put | | 1,815.00000 | 1,884 | 39.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 38.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Put | | 1,715.00000 | 1,784 | 38.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 37.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Put | | 1,665.00000 | 1,734 | 37.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 36.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Put | | 1,565.00000 | 1,634 | 36.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 41.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Put | | 2,065.00000 | 2,134 | 41.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 41.08 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Put | | 1,965.00000 | 2,034 | 41.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 40.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Put | | 1,865.00000 | 1,934 | 40.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 39.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.10 | Put | | 1,765.00000 | 1,834 | 39.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 47.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Put | | 3,265.00000 | 3,334 | 47.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 45.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Put | | 2,865.00000 | 2,934 | 45.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 45.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 2,765.00000 | 2,834 | 45.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 44.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Put | | 2,665.00000 | 2,734 | 44.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 44.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 2,565.00000 | 2,634 | 44.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 43.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 2,465.00000 | 2,534 | 43.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 43.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Put | | 2,365.00000 | 2,434 | 43.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 42.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 2,265.00000 | 2,334 | 42.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 42.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 2,165.00000 | 2,234 | 42.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 43.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 2,515.00000 | 2,584 | 43.89 | 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 | 14/12/2009 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.40 | Put | | 8,065.00000 | 8,134 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 61.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.40 | Put | | 6,065.00000 | 6,134 | 61.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 51.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Put | | 4,065.00000 | 4,134 | 51.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 3,935.00000 | 3,867 | 29.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,001 | 29.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.30 | Call | | 0.00000 | 0,000 | 61.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.30 | Put | | 5,965.00000 | 6,034 | 61.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 51.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Put | | 3,965.00000 | 4,034 | 51.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.35 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.35 | Put | | 8,015.00000 | 8,084 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 51.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.35 | Put | | 4,015.00000 | 4,084 | 51.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 3,985.00000 | 3,917 | 28.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,001 | 28.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.55 | Put | | 8,215.00000 | 8,284 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 61.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Put | | 6,215.00000 | 6,284 | 61.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 52.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.55 | Put | | 4,215.00000 | 4,284 | 52.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 3,785.00000 | 3,717 | 32.35 | 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 | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.60 | Put | | 8,265.00000 | 8,334 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.60 | Call | | 0.00000 | 0,000 | 61.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.60 | Put | | 6,265.00000 | 6,334 | 61.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 3,735.00000 | 3,667 | 33.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,001 | 33.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.65 | Put | | 8,315.00000 | 8,384 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.65 | Call | | 0.00000 | 0,000 | 61.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.65 | Put | | 6,315.00000 | 6,384 | 61.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 53.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.65 | Put | | 4,315.00000 | 4,384 | 53.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 3,685.00000 | 3,617 | 34.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,001 | 34.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.70 | Put | | 8,365.00000 | 8,434 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.70 | Call | | 0.00000 | 0,000 | 61.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.70 | Put | | 6,365.00000 | 6,434 | 61.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 53.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.70 | Put | | 4,365.00000 | 4,434 | 53.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 3,635.00000 | 3,567 | 35.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 0.00000 | 0,001 | 35.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.90 | Put | | 8,565.00000 | 8,634 | 63.55 | 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 | 14/12/2009 | Foreign Exchange Future | 18.90 | Call | | 0.00000 | 0,000 | 61.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.90 | Put | | 6,565.00000 | 6,634 | 61.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.90 | Call | | 0.00000 | 0,000 | 54.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.90 | Put | | 4,565.00000 | 4,634 | 54.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 3,435.00000 | 3,367 | 39.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 0.00000 | 0,001 | 39.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.85 | Put | | 8,515.00000 | 8,584 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 61.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.85 | Put | | 6,515.00000 | 6,584 | 61.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 3,485.00000 | 3,417 | 38.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 0.00000 | 0,001 | 38.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.95 | Put | | 8,615.00000 | 8,684 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 62.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.95 | Put | | 6,615.00000 | 6,684 | 62.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 54.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Put | | 4,615.00000 | 4,684 | 54.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Call | | 397.00000 | 0,333 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Put | | 12.00000 | 0,017 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 1,385.00000 | 1,317 | 33.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 0.00000 | 0,001 | 33.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Call | | 2,385.00000 | 2,317 | 39.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Put | | 0.00000 | 0,001 | 39.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 3,385.00000 | 3,317 | 40.62 | 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 | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 0,001 | 40.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 63.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.15 | Put | | 7,815.00000 | 7,884 | 63.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 60.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.15 | Put | | 5,815.00000 | 5,884 | 60.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 50.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Put | | 3,815.00000 | 3,884 | 50.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Call | | 4,185.00000 | 4,117 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 3,585.00000 | 3,517 | 36.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 0,001 | 36.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Call | | 4,585.00000 | 4,517 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 3,535.00000 | 3,467 | 37.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 0.00000 | 0,001 | 37.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Call | | 4,535.00000 | 4,467 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Call | | 4,685.00000 | 4,617 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 63.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.95 | Put | | 7,615.00000 | 7,684 | 63.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 59.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.95 | Put | | 5,615.00000 | 5,684 | 59.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 49.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Put | | 3,615.00000 | 3,684 | 49.52 | 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 | 14/12/2009 | Foreign Exchange Future | 7.95 | Call | | 4,385.00000 | 4,317 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 63.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.20 | Put | | 7,865.00000 | 7,934 | 63.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 60.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.20 | Put | | 5,865.00000 | 5,934 | 60.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 50.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Put | | 3,865.00000 | 3,934 | 50.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Call | | 4,135.00000 | 4,067 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.45 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.45 | Put | | 8,115.00000 | 8,184 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.45 | Call | | 0.00000 | 0,000 | 61.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.45 | Put | | 6,115.00000 | 6,184 | 61.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 52.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Put | | 4,115.00000 | 4,184 | 52.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | | 3,885.00000 | 3,817 | 30.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | | 0.00000 | 0,001 | 30.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Call | | 4,435.00000 | 4,367 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 63.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.00 | Put | | 7,665.00000 | 7,734 | 63.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 59.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.00 | Put | | 5,665.00000 | 5,734 | 59.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 49.77 | 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 | 14/12/2009 | Foreign Exchange Future | 16.00 | Put | | 3,665.00000 | 3,734 | 49.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Call | | 4,335.00000 | 4,267 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.25 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.25 | Put | | 7,915.00000 | 7,984 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 61.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Put | | 5,915.00000 | 5,984 | 61.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 51.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Put | | 3,915.00000 | 3,984 | 51.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Call | | 4,085.00000 | 4,017 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.50 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.50 | Put | | 8,165.00000 | 8,234 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.50 | Call | | 0.00000 | 0,000 | 61.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.50 | Put | | 6,165.00000 | 6,234 | 61.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 52.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Put | | 4,165.00000 | 4,234 | 52.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 3,835.00000 | 3,767 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,001 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.75 | Put | | 8,415.00000 | 8,484 | 63.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.75 | Call | | 0.00000 | 0,000 | 61.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.75 | Put | | 6,415.00000 | 6,484 | 61.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 53.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.75 | Put | | 4,415.00000 | 4,484 | 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 | | | 12.47090 | 12.54730 | | 18.09 | 36,290,319.00 | 2,910 | 12,205.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Put | | 9,453.00000 | 9,529 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 1.00000 | 0,001 | 31.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 7,454.00000 | 7,530 | 31.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 4.00000 | 0,004 | 28.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 5,457.00000 | 5,533 | 28.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 25.00000 | 0,026 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 3,478.00000 | 3,555 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 127.00000 | 0,125 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 1,580.00000 | 1,654 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 297.00000 | 0,288 | 19.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 750.00000 | 0,817 | 19.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 752.00000 | 0,715 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 205.00000 | 0,244 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 1,581.00000 | 1,513 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 34.00000 | 0,042 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 2,554.00000 | 2,480 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 7.00000 | 0,009 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Put | | 9,603.00000 | 9,679 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Call | | 1.00000 | 0,001 | 31.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Put | | 7,604.00000 | 7,680 | 31.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Call | | 3.00000 | 0,003 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Put | | 5,606.00000 | 5,682 | 28.45 | 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 | 16.15 | Call | | 22.00000 | 0,023 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 3,625.00000 | 3,702 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 113.00000 | 0,112 | 22.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 1,716.00000 | 1,791 | 22.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 260.00000 | 0,253 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 863.00000 | 0,932 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 657.00000 | 0,625 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 260.00000 | 0,304 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 1,441.00000 | 1,376 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 44.00000 | 0,055 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 2,406.00000 | 2,331 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 9.00000 | 0,010 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Put | | 9,553.00000 | 9,629 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 1.00000 | 0,001 | 31.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 7,554.00000 | 7,630 | 31.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 3.00000 | 0,004 | 28.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 5,556.00000 | 5,633 | 28.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 23.00000 | 0,024 | 26.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 3,576.00000 | 3,653 | 26.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 118.00000 | 0,116 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 1,671.00000 | 1,745 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 272.00000 | 0,264 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 825.00000 | 0,893 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 687.00000 | 0,654 | 17.76 | 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 | 12.10 | Put | | 240.00000 | 0,283 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 1,487.00000 | 1,422 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 40.00000 | 0,051 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 2,455.00000 | 2,381 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 8.00000 | 0,010 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 3,400.00000 | 3,324 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 3.00000 | 0,003 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Put | | 8,953.00000 | 9,029 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 1.00000 | 0,001 | 30.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 6,954.00000 | 7,030 | 30.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Put | | 8,803.00000 | 8,879 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 1.00000 | 0,001 | 30.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 6,804.00000 | 6,880 | 30.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 7.00000 | 0,008 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 4,810.00000 | 4,887 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 42.00000 | 0,042 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 2,845.00000 | 2,921 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 218.00000 | 0,213 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 1,021.00000 | 1,092 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 543.00000 | 0,517 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 346.00000 | 0,396 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 1,258.00000 | 1,198 | 17.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 61.00000 | 0,077 | 17.33 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 2,208.00000 | 2,134 | 19.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 11.00000 | 0,013 | 19.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 3,201.00000 | 3,125 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 4.00000 | 0,004 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Put | | 8,653.00000 | 8,729 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 1.00000 | 0,002 | 29.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 6,654.00000 | 6,731 | 29.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 8.00000 | 0,009 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 4,661.00000 | 4,738 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 48.00000 | 0,048 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 2,701.00000 | 2,777 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 249.00000 | 0,242 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 902.00000 | 0,971 | 20.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 627.00000 | 0,596 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 280.00000 | 0,325 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 1,395.00000 | 1,331 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 48.00000 | 0,060 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 2,356.00000 | 2,282 | 20.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 9.00000 | 0,011 | 20.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 3,350.00000 | 3,274 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 3.00000 | 0,003 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Put | | 8,703.00000 | 8,779 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 1.00000 | 0,002 | 29.86 | 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 | 19.25 | Put | | 6,704.00000 | 6,781 | 29.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 8.00000 | 0,008 | 28.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 4,711.00000 | 4,787 | 28.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 46.00000 | 0,046 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 2,749.00000 | 2,825 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 238.00000 | 0,232 | 20.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 941.00000 | 1,011 | 20.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 598.00000 | 0,569 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 301.00000 | 0,348 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 1,349.00000 | 1,286 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 52.00000 | 0,065 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 2,307.00000 | 2,233 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 10.00000 | 0,012 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 3,300.00000 | 3,224 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 3.00000 | 0,003 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Put | | 8,853.00000 | 8,929 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 1.00000 | 0,001 | 30.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 6,854.00000 | 6,930 | 30.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 7.00000 | 0,007 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 4,860.00000 | 4,936 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 40.00000 | 0,041 | 25.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 2,893.00000 | 2,970 | 25.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 209.00000 | 0,204 | 20.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 1,062.00000 | 1,133 | 20.83 | 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 | 12.40 | Call | | 517.00000 | 0,493 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 370.00000 | 0,422 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 1,214.00000 | 1,155 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 67.00000 | 0,084 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 2,159.00000 | 2,085 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 12.00000 | 0,014 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 3,151.00000 | 3,075 | 23.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 4.00000 | 0,004 | 23.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Put | | 9,103.00000 | 9,179 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 1.00000 | 0,001 | 30.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 7,104.00000 | 7,180 | 30.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Put | | 9,253.00000 | 9,329 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 1.00000 | 0,001 | 30.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 7,254.00000 | 7,330 | 30.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Put | | 9,503.00000 | 9,579 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 1.00000 | 0,001 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 7,504.00000 | 7,580 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 4.00000 | 0,004 | 28.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 5,507.00000 | 5,583 | 28.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 24.00000 | 0,025 | 26.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 3,527.00000 | 3,604 | 26.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 284.00000 | 0,276 | 19.82 | 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 | 13.05 | Put | | 787.00000 | 0,855 | 19.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 719.00000 | 0,684 | 17.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 222.00000 | 0,263 | 17.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 1,534.00000 | 1,467 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 37.00000 | 0,046 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 2,505.00000 | 2,430 | 20.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 8.00000 | 0,009 | 20.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Put | | 9,403.00000 | 9,479 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 1.00000 | 0,001 | 30.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 7,404.00000 | 7,480 | 30.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Put | | 9,353.00000 | 9,429 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 1.00000 | 0,001 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 7,354.00000 | 7,430 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Put | | 9,303.00000 | 9,379 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 1.00000 | 0,001 | 30.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 7,304.00000 | 7,380 | 30.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Put | | 9,203.00000 | 9,279 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 1.00000 | 0,001 | 30.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 7,204.00000 | 7,280 | 30.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Put | | 9,053.00000 | 9,129 | 31.76 | 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 | 19.60 | Call | | 1.00000 | 0,001 | 30.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 7,054.00000 | 7,130 | 30.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Put | | 9,003.00000 | 9,079 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 1.00000 | 0,001 | 30.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 7,004.00000 | 7,080 | 30.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Put | | 8,903.00000 | 8,979 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 1.00000 | 0,001 | 30.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 6,904.00000 | 6,980 | 30.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 7.00000 | 0,007 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 4,910.00000 | 4,986 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 39.00000 | 0,039 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 2,942.00000 | 3,018 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 200.00000 | 0,196 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 1,103.00000 | 1,175 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 492.00000 | 0,469 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 395.00000 | 0,448 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 1,169.00000 | 1,112 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 72.00000 | 0,091 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 2,110.00000 | 2,036 | 19.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 13.00000 | 0,015 | 19.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 3,101.00000 | 3,025 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 4.00000 | 0,004 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 31.76 | 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 | 21.30 | Put | | 8,753.00000 | 8,829 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 1.00000 | 0,001 | 29.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 6,754.00000 | 6,830 | 29.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 8.00000 | 0,008 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 4,761.00000 | 4,837 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 20.00000 | 0,021 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 3,773.00000 | 3,850 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 44.00000 | 0,044 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 2,797.00000 | 2,873 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 101.00000 | 0,100 | 23.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 1,854.00000 | 1,929 | 23.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 228.00000 | 0,222 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 981.00000 | 1,051 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 570.00000 | 0,543 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 323.00000 | 0,372 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 1,303.00000 | 1,242 | 17.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 56.00000 | 0,071 | 17.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 2,258.00000 | 2,184 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 11.00000 | 0,013 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 3,250.00000 | 3,175 | 24.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 3.00000 | 0,004 | 24.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 122.00000 | 0,121 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 1,625.00000 | 1,700 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 4.00000 | 0,004 | 28.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 5,357.00000 | 5,433 | 28.32 | 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 | 16.90 | Call | | 11.00000 | 0,012 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Put | | 4,364.00000 | 4,441 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 27.00000 | 0,028 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 3,380.00000 | 3,457 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 62.00000 | 0,061 | 24.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 2,415.00000 | 2,490 | 24.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 138.00000 | 0,136 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 1,491.00000 | 1,565 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 325.00000 | 0,315 | 19.39 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 678.00000 | 0,744 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 820.00000 | 0,779 | 17.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 173.00000 | 0,208 | 17.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 1,675.00000 | 1,606 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 28.00000 | 0,035 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 2,654.00000 | 2,579 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 7.00000 | 0,008 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 5.00000 | 0,006 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 5,108.00000 | 5,185 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 15.00000 | 0,015 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 4,118.00000 | 4,194 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 33.00000 | 0,034 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 3,136.00000 | 3,213 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 77.00000 | 0,076 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 2,180.00000 | 2,255 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 169.00000 | 0,166 | 21.55 | 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 | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 1,272.00000 | 1,345 | 21.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 408.00000 | 0,393 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 511.00000 | 0,572 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 1,005.00000 | 0,956 | 17.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 108.00000 | 0,135 | 17.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1,915.00000 | 1,843 | 18.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 18.00000 | 0,022 | 18.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 2,902.00000 | 2,827 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 5.00000 | 0,006 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 5.00000 | 0,005 | 28.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 5,208.00000 | 5,284 | 28.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Call | | 13.00000 | 0,014 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Put | | 4,216.00000 | 4,293 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 30.00000 | 0,031 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 3,233.00000 | 3,310 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 70.00000 | 0,069 | 24.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 2,273.00000 | 2,348 | 24.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 156.00000 | 0,153 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 1,359.00000 | 1,432 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 372.00000 | 0,359 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 575.00000 | 0,638 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 928.00000 | 0,883 | 17.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 131.00000 | 0,162 | 17.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 1,819.00000 | 1,748 | 18.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 22.00000 | 0,027 | 18.49 | 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 | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 2,803.00000 | 2,727 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 6.00000 | 0,006 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 6.00000 | 0,006 | 28.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 5,009.00000 | 5,085 | 28.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 16.00000 | 0,017 | 27.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 4,019.00000 | 4,096 | 27.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 36.00000 | 0,036 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 3,039.00000 | 3,115 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 84.00000 | 0,082 | 24.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 2,087.00000 | 2,161 | 24.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 184.00000 | 0,180 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 1,187.00000 | 1,259 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 447.00000 | 0,429 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 450.00000 | 0,508 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 1,085.00000 | 1,032 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 88.00000 | 0,111 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 2,012.00000 | 1,939 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 15.00000 | 0,018 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 3,001.00000 | 2,926 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 4.00000 | 0,005 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 4.00000 | 0,005 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 5,307.00000 | 5,384 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Call | | 12.00000 | 0,013 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Put | | 4,315.00000 | 4,392 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 28.00000 | 0,029 | 26.48 | 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 | 15.85 | Put | | 3,331.00000 | 3,408 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 64.00000 | 0,064 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 2,367.00000 | 2,443 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 143.00000 | 0,141 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 1,446.00000 | 1,520 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 340.00000 | 0,329 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 643.00000 | 0,708 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 855.00000 | 0,813 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 158.00000 | 0,192 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 1,723.00000 | 1,653 | 18.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 26.00000 | 0,032 | 18.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 2,703.00000 | 2,628 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 6.00000 | 0,007 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 4.00000 | 0,004 | 28.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 5,407.00000 | 5,483 | 28.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Call | | 11.00000 | 0,011 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Put | | 4,414.00000 | 4,490 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 26.00000 | 0,027 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 3,429.00000 | 3,506 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 59.00000 | 0,059 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 2,462.00000 | 2,538 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 132.00000 | 0,130 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 1,535.00000 | 1,609 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 311.00000 | 0,301 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 714.00000 | 0,780 | 19.53 | 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 | 11.95 | Call | | 785.00000 | 0,746 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 188.00000 | 0,225 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 1,628.00000 | 1,560 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 31.00000 | 0,039 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 2,604.00000 | 2,529 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 7.00000 | 0,008 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 5.00000 | 0,005 | 28.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 5,258.00000 | 5,334 | 28.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Call | | 13.00000 | 0,013 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Put | | 4,266.00000 | 4,342 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 29.00000 | 0,030 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 3,282.00000 | 3,359 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 67.00000 | 0,067 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 2,320.00000 | 2,396 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 149.00000 | 0,147 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 1,402.00000 | 1,476 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 356.00000 | 0,344 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 609.00000 | 0,673 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 891.00000 | 0,847 | 17.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 144.00000 | 0,176 | 17.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 1,771.00000 | 1,700 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 24.00000 | 0,029 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 2,753.00000 | 2,678 | 21.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 6.00000 | 0,007 | 21.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 5.00000 | 0,005 | 28.23 | 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 | 17.70 | Put | | 5,158.00000 | 5,234 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Call | | 14.00000 | 0,015 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Put | | 4,167.00000 | 4,244 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 32.00000 | 0,032 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 3,185.00000 | 3,261 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 73.00000 | 0,072 | 24.32 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 2,226.00000 | 2,301 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 162.00000 | 0,159 | 21.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 1,315.00000 | 1,388 | 21.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 390.00000 | 0,376 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 543.00000 | 0,605 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 966.00000 | 0,919 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 119.00000 | 0,148 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1,867.00000 | 1,795 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 20.00000 | 0,024 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 2,852.00000 | 2,777 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 5.00000 | 0,006 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 6.00000 | 0,006 | 28.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 5,059.00000 | 5,135 | 28.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 16.00000 | 0,016 | 27.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 4,069.00000 | 4,145 | 27.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 34.00000 | 0,035 | 26.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 3,087.00000 | 3,164 | 26.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 80.00000 | 0,079 | 24.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 2,133.00000 | 2,208 | 24.13 | 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 | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 176.00000 | 0,173 | 21.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 1,229.00000 | 1,302 | 21.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 427.00000 | 0,411 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 480.00000 | 0,540 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 1,044.00000 | 0,994 | 17.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 97.00000 | 0,123 | 17.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1,963.00000 | 1,891 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 16.00000 | 0,020 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 2,952.00000 | 2,876 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 5.00000 | 0,005 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 6.00000 | 0,006 | 28.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 4,959.00000 | 5,035 | 28.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Call | | 17.00000 | 0,018 | 27.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 3,970.00000 | 4,047 | 27.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 37.00000 | 0,038 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 2,990.00000 | 3,067 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 87.00000 | 0,086 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 2,040.00000 | 2,115 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 467.00000 | 0,449 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 420.00000 | 0,478 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 1,126.00000 | 1,072 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 79.00000 | 0,101 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 2,061.00000 | 1,988 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 14.00000 | 0,017 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 3,051.00000 | 2,976 | 23.29 | 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 | 9.50 | Put | | 4.00000 | 0,005 | 23.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 192.00000 | 0,188 | 21.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 1,145.00000 | 1,217 | 21.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Put | | 8,054.00000 | 8,130 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Call | | 2.00000 | 0,002 | 28.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Put | | 6,055.00000 | 6,131 | 28.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 3,949.00000 | 3,872 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 2.00000 | 0,001 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Put | | 7,954.00000 | 8,030 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Call | | 2.00000 | 0,002 | 28.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Put | | 5,955.00000 | 6,031 | 28.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 4,048.00000 | 3,972 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1.00000 | 0,001 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Put | | 8,004.00000 | 8,080 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Call | | 2.00000 | 0,002 | 28.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Put | | 6,005.00000 | 6,081 | 28.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 3,998.00000 | 3,922 | 27.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1.00000 | 0,001 | 27.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Put | | 8,254.00000 | 8,330 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Call | | 2.00000 | 0,002 | 29.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Put | | 6,255.00000 | 6,331 | 29.15 | 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 | 8.80 | Call | | 3,749.00000 | 3,673 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 2.00000 | 0,002 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Put | | 8,353.00000 | 8,430 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Call | | 2.00000 | 0,002 | 29.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Put | | 6,355.00000 | 6,431 | 29.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 3,649.00000 | 3,573 | 25.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 2.00000 | 0,002 | 25.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Put | | 8,304.00000 | 8,380 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Call | | 2.00000 | 0,002 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Put | | 6,305.00000 | 6,381 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 3,699.00000 | 3,623 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 2.00000 | 0,002 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Put | | 8,403.00000 | 8,479 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Call | | 2.00000 | 0,002 | 29.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Put | | 6,405.00000 | 6,481 | 29.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 3,599.00000 | 3,523 | 25.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2.00000 | 0,002 | 25.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Put | | 8,553.00000 | 8,629 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 2.00000 | 0,002 | 29.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 6,555.00000 | 6,631 | 29.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 9.00000 | 0,010 | 27.93 | 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 | 17.10 | Put | | 4,562.00000 | 4,639 | 27.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 52.00000 | 0,052 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 2,605.00000 | 2,681 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 3,450.00000 | 3,374 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 3.00000 | 0,003 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Put | | 8,603.00000 | 8,679 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 2.00000 | 0,002 | 29.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 6,605.00000 | 6,681 | 29.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 9.00000 | 0,009 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 4,612.00000 | 4,688 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 50.00000 | 0,050 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 2,653.00000 | 2,729 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Put | | 8,503.00000 | 8,579 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Call | | 2.00000 | 0,002 | 29.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Put | | 6,505.00000 | 6,581 | 29.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Call | | 10.00000 | 0,010 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Put | | 4,513.00000 | 4,589 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 54.00000 | 0,054 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 2,557.00000 | 2,633 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 3,500.00000 | 3,424 | 25.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 3.00000 | 0,003 | 25.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Call | | 1.00000 | 0,001 | 31.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Put | | 7,804.00000 | 7,880 | 31.60 | 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 | 18.35 | Call | | 3.00000 | 0,003 | 28.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Put | | 5,806.00000 | 5,882 | 28.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 19.00000 | 0,020 | 27.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 3,822.00000 | 3,899 | 27.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 97.00000 | 0,096 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 1,900.00000 | 1,975 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 4,198.00000 | 4,122 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 4,597.00000 | 4,521 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 3,549.00000 | 3,473 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2.00000 | 0,002 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 4,548.00000 | 4,471 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 4,697.00000 | 4,621 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 4,498.00000 | 4,421 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Put | | 8,104.00000 | 8,180 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Call | | 2.00000 | 0,002 | 28.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Put | | 6,105.00000 | 6,181 | 28.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 3,899.00000 | 3,823 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 2.00000 | 0,002 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 4,398.00000 | 4,321 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Call | | 1.00000 | 0,001 | 31.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Put | | 7,654.00000 | 7,730 | 31.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Call | | 3.00000 | 0,003 | 28.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Put | | 5,656.00000 | 5,732 | 28.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 21.00000 | 0,022 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 3,674.00000 | 3,751 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 109.00000 | 0,108 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 1,762.00000 | 1,837 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 4,348.00000 | 4,272 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Put | | 7,904.00000 | 7,980 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Call | | 2.00000 | 0,002 | 28.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Put | | 5,905.00000 | 5,981 | 28.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 18.00000 | 0,019 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 3,921.00000 | 3,998 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 91.00000 | 0,090 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 1,994.00000 | 2,069 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 4,098.00000 | 4,022 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Put | | 8,154.00000 | 8,230 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Call | | 2.00000 | 0,002 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Put | | 6,155.00000 | 6,231 | 28.99 | 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 | 8.70 | Call | | 3,849.00000 | 3,773 | 26.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 2.00000 | 0,002 | 26.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Call | | 1.00000 | 0,001 | 31.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Put | | 7,854.00000 | 7,930 | 31.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Call | | 3.00000 | 0,003 | 28.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Put | | 5,856.00000 | 5,932 | 28.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 18.00000 | 0,019 | 27.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 3,871.00000 | 3,948 | 27.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 94.00000 | 0,093 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 1,947.00000 | 2,022 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 4,148.00000 | 4,072 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Call | | 1.00000 | 0,001 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Put | | 8,204.00000 | 8,280 | 31.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Call | | 2.00000 | 0,002 | 29.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Put | | 6,205.00000 | 6,281 | 29.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 3,799.00000 | 3,723 | 26.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 2.00000 | 0,002 | 26.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 12.68180 | 12.75730 | | 18.46 | 634,090.00 | 50 | 12,123.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Put | | 9,295.00000 | 9,370 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Call | | 11.00000 | 0,011 | 27.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Put | | 7,304.00000 | 7,379 | 27.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Put | | 9,595.00000 | 9,670 | 27.43 | 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 | 14/06/2010 | Foreign Exchange Future | 20.35 | Call | | 8.00000 | 0,008 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Put | | 7,601.00000 | 7,676 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Put | | 9,096.00000 | 9,171 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 13.00000 | 0,013 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 7,106.00000 | 7,181 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 46.00000 | 0,046 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 5,139.00000 | 5,214 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 122.00000 | 0,120 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 3,215.00000 | 3,288 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Put | | 8,946.00000 | 9,021 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 14.00000 | 0,014 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 6,957.00000 | 7,032 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 49.00000 | 0,049 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 4,992.00000 | 5,067 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 131.00000 | 0,129 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 3,074.00000 | 3,147 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Put | | 8,846.00000 | 8,921 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 15.00000 | 0,015 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 6,858.00000 | 6,933 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 398.00000 | 0,389 | 20.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 1,241.00000 | 1,307 | 20.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 724.00000 | 0,701 | 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 | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 567.00000 | 0,619 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 2,197.00000 | 2,129 | 17.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 40.00000 | 0,047 | 17.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 3,172.00000 | 3,099 | 20.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 15.00000 | 0,017 | 20.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Call | | 4.00000 | 0,004 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Put | | 8,647.00000 | 8,722 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 18.00000 | 0,018 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 6,661.00000 | 6,736 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Call | | 4.00000 | 0,004 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Put | | 8,697.00000 | 8,772 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 17.00000 | 0,017 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 6,710.00000 | 6,785 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 797.00000 | 0,770 | 18.11 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 490.00000 | 0,538 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 1,448.00000 | 1,396 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 141.00000 | 0,164 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 2,341.00000 | 2,272 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 34.00000 | 0,040 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 3,320.00000 | 3,247 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 13.00000 | 0,015 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Put | | 9,146.00000 | 9,221 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 45.00000 | 0,045 | 27.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 5,188.00000 | 5,263 | 27.25 | 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 | 15.90 | Call | | 119.00000 | 0,118 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 3,262.00000 | 3,336 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Put | | 9,345.00000 | 9,420 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Call | | 10.00000 | 0,010 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Put | | 7,353.00000 | 7,428 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Call | | 40.00000 | 0,041 | 27.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Put | | 5,383.00000 | 5,459 | 27.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Put | | 9,495.00000 | 9,570 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Call | | 9.00000 | 0,009 | 27.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Put | | 7,502.00000 | 7,577 | 27.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 903.00000 | 0,872 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 396.00000 | 0,440 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1,612.00000 | 1,556 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 105.00000 | 0,124 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 2,535.00000 | 2,464 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 28.00000 | 0,032 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Put | | 9,545.00000 | 9,620 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Call | | 9.00000 | 0,009 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Put | | 7,552.00000 | 7,627 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 1,570.00000 | 1,515 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 113.00000 | 0,133 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 2,487.00000 | 2,416 | 18.20 | 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 | 10.30 | Put | | 30.00000 | 0,034 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Put | | 9,445.00000 | 9,520 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Call | | 10.00000 | 0,010 | 27.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Put | | 7,453.00000 | 7,528 | 27.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 285.00000 | 0,280 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 1,728.00000 | 1,798 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 502.00000 | 0,489 | 19.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 945.00000 | 1,007 | 19.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 931.00000 | 0,899 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 374.00000 | 0,417 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1,654.00000 | 1,597 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 97.00000 | 0,115 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 2,584.00000 | 2,513 | 18.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 27.00000 | 0,031 | 18.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Put | | 9,395.00000 | 9,470 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 39.00000 | 0,040 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 5,432.00000 | 5,508 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 106.00000 | 0,105 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 3,499.00000 | 3,573 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Put | | 9,245.00000 | 9,320 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 11.00000 | 0,011 | 27.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 7,254.00000 | 7,329 | 27.66 | 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 | 14/06/2010 | Foreign Exchange Future | 21.95 | Call | | 2.00000 | 0,002 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Put | | 9,195.00000 | 9,270 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 12.00000 | 0,012 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 7,205.00000 | 7,280 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 43.00000 | 0,044 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 5,236.00000 | 5,312 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 116.00000 | 0,115 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 3,309.00000 | 3,383 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Put | | 9,046.00000 | 9,121 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 13.00000 | 0,013 | 27.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 7,056.00000 | 7,131 | 27.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 47.00000 | 0,047 | 27.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 5,090.00000 | 5,165 | 27.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 125.00000 | 0,123 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 3,168.00000 | 3,241 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 1,182.00000 | 1,140 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 225.00000 | 0,258 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 2,007.00000 | 1,943 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 50.00000 | 0,061 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 2,975.00000 | 2,902 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 18.00000 | 0,020 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Put | | 8,996.00000 | 9,071 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 14.00000 | 0,014 | 27.74 | 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 | 19.75 | Put | | 7,007.00000 | 7,082 | 27.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Put | | 8,896.00000 | 8,971 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Call | | 15.00000 | 0,015 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Put | | 6,908.00000 | 6,983 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 386.00000 | 0,378 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 1,279.00000 | 1,346 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 1,292.00000 | 1,244 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 185.00000 | 0,212 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 2,149.00000 | 2,081 | 17.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 42.00000 | 0,049 | 17.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Put | | 8,796.00000 | 8,871 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 16.00000 | 0,016 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 6,809.00000 | 6,884 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Call | | 41.00000 | 0,042 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Put | | 5,334.00000 | 5,410 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Call | | 69.00000 | 0,068 | 26.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Put | | 4,362.00000 | 4,436 | 26.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 111.00000 | 0,110 | 24.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 3,404.00000 | 3,478 | 24.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 183.00000 | 0,180 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 2,476.00000 | 2,548 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 409.00000 | 0,400 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 1,202.00000 | 1,268 | 20.26 | 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 | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 748.00000 | 0,723 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 541.00000 | 0,591 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 1,369.00000 | 1,319 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 162.00000 | 0,187 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 2,245.00000 | 2,176 | 17.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 38.00000 | 0,044 | 17.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 3,222.00000 | 3,148 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 15.00000 | 0,016 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 278.00000 | 0,273 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 1,771.00000 | 1,841 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Call | | 32.00000 | 0,032 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Put | | 5,875.00000 | 5,950 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 86.00000 | 0,086 | 25.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 3,929.00000 | 4,004 | 25.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 138.00000 | 0,136 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 2,981.00000 | 3,054 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 990.00000 | 0,955 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 333.00000 | 0,373 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1,740.00000 | 1,681 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 83.00000 | 0,099 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Call | | 33.00000 | 0,034 | 27.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Put | | 5,776.00000 | 5,852 | 27.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 566.00000 | 0,550 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 809.00000 | 0,868 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 1,051.00000 | 1,014 | 17.48 | 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 | 12.00 | Put | | 294.00000 | 0,332 | 17.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 1,828.00000 | 1,767 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 71.00000 | 0,085 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 2,779.00000 | 2,707 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 22.00000 | 0,025 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Call | | 38.00000 | 0,039 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Put | | 5,481.00000 | 5,557 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Call | | 64.00000 | 0,063 | 26.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Put | | 4,507.00000 | 4,581 | 26.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 103.00000 | 0,102 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 3,546.00000 | 3,620 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 169.00000 | 0,166 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 2,612.00000 | 2,684 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 376.00000 | 0,367 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 1,319.00000 | 1,385 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 679.00000 | 0,658 | 18.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 622.00000 | 0,676 | 18.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 1,254.00000 | 1,207 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 197.00000 | 0,225 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 2,101.00000 | 2,034 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 44.00000 | 0,052 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 3,074.00000 | 3,000 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 17.00000 | 0,018 | 19.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 1,148.00000 | 1,108 | 17.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 241.00000 | 0,276 | 17.26 | 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 | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 1,962.00000 | 1,899 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 55.00000 | 0,067 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 2,926.00000 | 2,853 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 19.00000 | 0,021 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Call | | 51.00000 | 0,051 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Put | | 4,944.00000 | 5,019 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Call | | 85.00000 | 0,084 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Put | | 3,978.00000 | 4,052 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 517.00000 | 0,504 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 910.00000 | 0,972 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 960.00000 | 0,926 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 353.00000 | 0,394 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 2,633.00000 | 2,561 | 18.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 26.00000 | 0,029 | 18.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Call | | 33.00000 | 0,033 | 27.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Put | | 5,826.00000 | 5,901 | 27.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 88.00000 | 0,087 | 25.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 3,881.00000 | 3,955 | 25.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 141.00000 | 0,139 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 2,934.00000 | 3,007 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 309.00000 | 0,303 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 1,602.00000 | 1,671 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 549.00000 | 0,534 | 19.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 842.00000 | 0,902 | 19.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 1,020.00000 | 0,984 | 17.55 | 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 | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 313.00000 | 0,352 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 1,784.00000 | 1,724 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 77.00000 | 0,092 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 2,730.00000 | 2,658 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 23.00000 | 0,026 | 18.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Call | | 34.00000 | 0,035 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Put | | 5,727.00000 | 5,803 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 56.00000 | 0,056 | 26.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 4,749.00000 | 4,824 | 26.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 92.00000 | 0,091 | 25.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 3,785.00000 | 3,859 | 25.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 149.00000 | 0,147 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 2,842.00000 | 2,915 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 583.00000 | 0,567 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 776.00000 | 0,835 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 1,083.00000 | 1,044 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 276.00000 | 0,312 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 1,872.00000 | 1,811 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 65.00000 | 0,079 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 2,828.00000 | 2,756 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 21.00000 | 0,024 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 601.00000 | 0,584 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 744.00000 | 0,802 | 18.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 1,115.00000 | 1,076 | 17.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 258.00000 | 0,294 | 17.33 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 2,877.00000 | 2,805 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 20.00000 | 0,023 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Call | | 38.00000 | 0,038 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Put | | 5,531.00000 | 5,606 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Call | | 62.00000 | 0,062 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Put | | 4,555.00000 | 4,630 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 101.00000 | 0,100 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 3,594.00000 | 3,668 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 165.00000 | 0,162 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 2,658.00000 | 2,730 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 658.00000 | 0,638 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 651.00000 | 0,706 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 1,217.00000 | 1,173 | 17.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 210.00000 | 0,241 | 17.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 2,053.00000 | 1,988 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 46.00000 | 0,056 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 3,024.00000 | 2,951 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 17.00000 | 0,019 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 365.00000 | 0,357 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 1,358.00000 | 1,425 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 42.00000 | 0,043 | 27.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 5,285.00000 | 5,361 | 27.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Call | | 71.00000 | 0,070 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Put | | 4,314.00000 | 4,388 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 113.00000 | 0,112 | 24.84 | 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 | 16.00 | Put | | 3,356.00000 | 3,430 | 24.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 188.00000 | 0,185 | 23.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 2,431.00000 | 2,503 | 23.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 434.00000 | 0,423 | 20.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 1,127.00000 | 1,191 | 20.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 48.00000 | 0,048 | 27.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 5,041.00000 | 5,116 | 27.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 81.00000 | 0,080 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 4,074.00000 | 4,148 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 128.00000 | 0,126 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 3,121.00000 | 3,194 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 215.00000 | 0,211 | 22.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 2,208.00000 | 2,279 | 22.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 488.00000 | 0,475 | 19.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 981.00000 | 1,043 | 19.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 53.00000 | 0,053 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 4,846.00000 | 4,921 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 1,529.00000 | 1,475 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 122.00000 | 0,143 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 2,438.00000 | 2,368 | 18.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 31.00000 | 0,036 | 18.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 3,419.00000 | 3,345 | 21.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 12.00000 | 0,013 | 21.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 57.00000 | 0,057 | 26.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 4,700.00000 | 4,775 | 26.73 | 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 | 16.40 | Call | | 94.00000 | 0,093 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Put | | 3,737.00000 | 3,811 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Call | | 257.00000 | 0,252 | 22.06 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Put | | 1,900.00000 | 1,970 | 22.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 1,488.00000 | 1,435 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 131.00000 | 0,153 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 2,390.00000 | 2,320 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 33.00000 | 0,038 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 90.00000 | 0,089 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 3,833.00000 | 3,907 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 145.00000 | 0,143 | 24.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 2,888.00000 | 2,961 | 24.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 244.00000 | 0,240 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 1,987.00000 | 2,058 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 421.00000 | 0,411 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 1,164.00000 | 1,229 | 20.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 772.00000 | 0,746 | 18.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 515.00000 | 0,564 | 18.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 1,408.00000 | 1,357 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 151.00000 | 0,175 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 2,293.00000 | 2,224 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 36.00000 | 0,042 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 3,271.00000 | 3,197 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 14.00000 | 0,015 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 12.00000 | 0,012 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 7,155.00000 | 7,230 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Call | | 35.00000 | 0,035 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Put | | 5,678.00000 | 5,753 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Call | | 75.00000 | 0,074 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Put | | 4,218.00000 | 4,292 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 152.00000 | 0,150 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 2,795.00000 | 2,868 | 23.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 336.00000 | 0,329 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 1,479.00000 | 1,547 | 21.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 822.00000 | 0,794 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 465.00000 | 0,512 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 1,917.00000 | 1,855 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 60.00000 | 0,073 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 3,370.00000 | 3,296 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 13.00000 | 0,014 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 4,858.00000 | 4,783 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,001 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 318.00000 | 0,311 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 1,561.00000 | 1,629 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 10.00000 | 0,010 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 7,403.00000 | 7,478 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Call | | 31.00000 | 0,032 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Put | | 5,924.00000 | 6,000 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Call | | 65.00000 | 0,065 | 26.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Put | | 4,458.00000 | 4,533 | 26.47 | 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 | 15.65 | Call | | 134.00000 | 0,133 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 3,027.00000 | 3,101 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 293.00000 | 0,287 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 1,686.00000 | 1,755 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 702.00000 | 0,679 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 595.00000 | 0,647 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 1,697.00000 | 1,639 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 90.00000 | 0,107 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 3,123.00000 | 3,049 | 20.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 16.00000 | 0,017 | 20.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 4,609.00000 | 4,534 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 2.00000 | 0,002 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Call | | 7.00000 | 0,007 | 27.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Put | | 7,850.00000 | 7,925 | 27.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Call | | 23.00000 | 0,023 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Put | | 6,366.00000 | 6,441 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 52.00000 | 0,052 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 4,895.00000 | 4,970 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 108.00000 | 0,107 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 3,451.00000 | 3,525 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 232.00000 | 0,228 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 2,075.00000 | 2,146 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 533.00000 | 0,519 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 876.00000 | 0,937 | 19.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 1,330.00000 | 1,281 | 17.05 | 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 | 11.60 | Put | | 173.00000 | 0,199 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 2,681.00000 | 2,610 | 18.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 24.00000 | 0,028 | 18.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 4,162.00000 | 4,088 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 5.00000 | 0,006 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Call | | 37.00000 | 0,037 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Put | | 5,580.00000 | 5,655 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 61.00000 | 0,060 | 26.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 4,604.00000 | 4,678 | 26.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 99.00000 | 0,098 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 3,642.00000 | 3,716 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 160.00000 | 0,158 | 23.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 2,703.00000 | 2,776 | 23.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 271.00000 | 0,266 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 1,814.00000 | 1,884 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 355.00000 | 0,347 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 1,398.00000 | 1,465 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 473.00000 | 0,461 | 19.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 1,016.00000 | 1,079 | 19.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 638.00000 | 0,620 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 681.00000 | 0,738 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 875.00000 | 0,845 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 418.00000 | 0,463 | 17.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 301.00000 | 0,295 | 21.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 1,644.00000 | 1,713 | 21.42 | 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 | 14/06/2010 | Foreign Exchange Future | 18.35 | Call | | 36.00000 | 0,036 | 27.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Put | | 5,629.00000 | 5,704 | 27.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 59.00000 | 0,059 | 26.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 4,652.00000 | 4,727 | 26.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 97.00000 | 0,096 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 3,690.00000 | 3,764 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 156.00000 | 0,154 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 2,749.00000 | 2,822 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 345.00000 | 0,338 | 20.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 1,438.00000 | 1,506 | 20.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 460.00000 | 0,448 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 1,053.00000 | 1,116 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 619.00000 | 0,601 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 712.00000 | 0,769 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 848.00000 | 0,820 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 441.00000 | 0,488 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 327.00000 | 0,320 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 1,520.00000 | 1,588 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 55.00000 | 0,054 | 26.83 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 4,798.00000 | 4,872 | 26.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 446.00000 | 0,436 | 19.94 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 1,089.00000 | 1,154 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 264.00000 | 0,259 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 1,857.00000 | 1,927 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Call | | 6.00000 | 0,006 | 27.43 | 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 | 14/06/2010 | Foreign Exchange Future | 20.80 | Put | | 8,049.00000 | 8,124 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Call | | 29.00000 | 0,029 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Put | | 6,072.00000 | 6,147 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 79.00000 | 0,078 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 4,122.00000 | 4,196 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 209.00000 | 0,206 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 2,252.00000 | 2,324 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 3,965.00000 | 3,890 | 23.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 8.00000 | 0,008 | 23.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Call | | 6.00000 | 0,006 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Put | | 7,949.00000 | 8,024 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Call | | 30.00000 | 0,031 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Put | | 5,973.00000 | 6,049 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 83.00000 | 0,082 | 26.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 4,026.00000 | 4,100 | 26.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 221.00000 | 0,217 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 2,164.00000 | 2,235 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 4,064.00000 | 3,990 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 7.00000 | 0,008 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Call | | 6.00000 | 0,006 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Put | | 7,999.00000 | 8,074 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Call | | 30.00000 | 0,030 | 28.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Put | | 6,023.00000 | 6,098 | 28.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 4,014.00000 | 3,940 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 7.00000 | 0,008 | 23.43 | 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 | 14/06/2010 | Foreign Exchange Future | 21.00 | Call | | 5.00000 | 0,005 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Put | | 8,248.00000 | 8,323 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Call | | 25.00000 | 0,025 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Put | | 6,268.00000 | 6,343 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 3,766.00000 | 3,692 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 9.00000 | 0,010 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Call | | 5.00000 | 0,005 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Put | | 8,348.00000 | 8,423 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Call | | 67.00000 | 0,067 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Put | | 4,410.00000 | 4,485 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 178.00000 | 0,175 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 2,521.00000 | 2,593 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 3,667.00000 | 3,593 | 22.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 10.00000 | 0,011 | 22.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Call | | 5.00000 | 0,005 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Put | | 8,298.00000 | 8,373 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Call | | 24.00000 | 0,024 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Put | | 6,317.00000 | 6,392 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 3,716.00000 | 3,642 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 9.00000 | 0,010 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Call | | 5.00000 | 0,004 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Put | | 8,398.00000 | 8,472 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Call | | 22.00000 | 0,022 | 27.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Put | | 6,415.00000 | 6,490 | 27.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 174.00000 | 0,171 | 23.44 | 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 | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 2,567.00000 | 2,639 | 23.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 3,617.00000 | 3,543 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 10.00000 | 0,011 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Call | | 4.00000 | 0,004 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Put | | 8,547.00000 | 8,622 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 20.00000 | 0,020 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 6,563.00000 | 6,638 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 3,469.00000 | 3,395 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 12.00000 | 0,013 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Call | | 4.00000 | 0,004 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Put | | 8,597.00000 | 8,672 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 19.00000 | 0,019 | 27.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 6,612.00000 | 6,687 | 27.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Call | | 4.00000 | 0,004 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Put | | 8,497.00000 | 8,572 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Call | | 20.00000 | 0,020 | 27.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Put | | 6,513.00000 | 6,588 | 27.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 3,518.00000 | 3,444 | 21.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 11.00000 | 0,012 | 21.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Call | | 7.00000 | 0,007 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Put | | 7,800.00000 | 7,875 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 238.00000 | 0,234 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 2,031.00000 | 2,102 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 4,212.00000 | 4,138 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 5.00000 | 0,006 | 23.61 | 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 | 9.20 | Call | | 3,568.00000 | 3,494 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 11.00000 | 0,012 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 4,559.00000 | 4,484 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 2.00000 | 0,002 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 4,709.00000 | 4,634 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 2.00000 | 0,002 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 4,510.00000 | 4,435 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 3.00000 | 0,003 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Call | | 6.00000 | 0,006 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Put | | 8,099.00000 | 8,174 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Call | | 27.00000 | 0,028 | 28.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Put | | 6,120.00000 | 6,196 | 28.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Call | | 77.00000 | 0,076 | 26.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Put | | 4,170.00000 | 4,244 | 26.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 204.00000 | 0,200 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 2,297.00000 | 2,368 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 3,915.00000 | 3,841 | 23.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 8.00000 | 0,009 | 23.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Call | | 7.00000 | 0,007 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Put | | 7,900.00000 | 7,975 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 226.00000 | 0,222 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 2,119.00000 | 2,190 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 4,113.00000 | 4,039 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 6.00000 | 0,007 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 4,410.00000 | 4,335 | 23.61 | 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 | 8.35 | Put | | 3.00000 | 0,003 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Call | | 8.00000 | 0,008 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Put | | 7,651.00000 | 7,726 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 4,361.00000 | 4,286 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 4.00000 | 0,004 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Call | | 5.00000 | 0,005 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Put | | 8,148.00000 | 8,223 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Call | | 26.00000 | 0,027 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Put | | 6,169.00000 | 6,245 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 198.00000 | 0,195 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 2,341.00000 | 2,413 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 3,865.00000 | 3,791 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 8.00000 | 0,009 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Call | | 3.00000 | 0,003 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Put | | 8,746.00000 | 8,821 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 17.00000 | 0,017 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 6,760.00000 | 6,835 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Call | | 5.00000 | 0,005 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Put | | 8,198.00000 | 8,273 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Call | | 26.00000 | 0,026 | 28.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Put | | 6,219.00000 | 6,294 | 28.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Call | | 73.00000 | 0,072 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Put | | 4,266.00000 | 4,340 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 193.00000 | 0,190 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 2,386.00000 | 2,458 | 23.11 | 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 | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 3,816.00000 | 3,741 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 9.00000 | 0,009 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Call | | 4.00000 | 0,004 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Put | | 8,447.00000 | 8,522 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Call | | 21.00000 | 0,021 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Put | | 6,464.00000 | 6,539 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 12.88940 | 12.96450 | | 18.57 | 0.00 | 0 | 1,000.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Call | | 927.00000 | 0,927 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Put | | 693.00000 | 0,768 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Call | | 901.00000 | 0,902 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Put | | 717.00000 | 0,793 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Call | | 953.00000 | 0,952 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Put | | 669.00000 | 0,743 | 19.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | | | 0.08690 | 0.08820 | | 23.80 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Call | | 935.00000 | 0,008 | 23.80 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Put | | 115.00000 | 0,001 | 23.80 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Call | | 406.00000 | 0,004 | 27.69 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Put | | 586.00000 | 0,007 | 27.69 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Call | | 1,831.00000 | 0,017 | 23.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Put | | 11.00000 | 0,000 | 23.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.08850 | 0.08980 | | 27.93 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Call | | 1,178.00000 | 0,011 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Put | | 198.00000 | 0,002 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Call | | 682.00000 | 0,006 | 28.00 | 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 | 0.09 | Put | 702.00000 | 0,008 | 28.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Call | 1,999.00000 | 0,019 | 21.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Put | 19.00000 | 0,000 | 21.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | | | 11.11280 | 11.19760 | 14.87 | 27,515,292.80 | 2,476 | 7,424.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Call | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Put | 8,502.00000 | 8,587 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Call | 0.00000 | 0,000 | 62.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Put | 6,502.00000 | 6,587 | 62.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Call | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Put | 8,602.00000 | 8,687 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Call | 0.00000 | 0,000 | 62.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Put | 6,602.00000 | 6,687 | 62.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Call | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Put | 8,252.00000 | 8,337 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Call | 0.00000 | 0,000 | 62.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Put | 6,252.00000 | 6,337 | 62.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Call | 0.00000 | 0,000 | 54.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Put | 4,252.00000 | 4,337 | 54.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Call | 1,748.00000 | 1,663 | 22.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Put | 0.00000 | 0,000 | 22.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | 2,748.00000 | 2,663 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Call | 3,748.00000 | 3,663 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Put | 0.00000 | 0,000 | 21.39 | 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 | 14/12/2009 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.35 | Put | | 8,152.00000 | 8,237 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 62.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Put | | 6,152.00000 | 6,237 | 62.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 53.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Put | | 4,152.00000 | 4,237 | 53.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 31.00000 | 0,014 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 183.00000 | 0,251 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 848.00000 | 0,763 | 23.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 0.00000 | 0,000 | 23.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Call | | 1,848.00000 | 1,763 | 22.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Put | | 0.00000 | 0,000 | 22.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 2,848.00000 | 2,763 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.35 | Call | | 3,848.00000 | 3,763 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.35 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Put | | 8,052.00000 | 8,137 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 62.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Put | | 6,052.00000 | 6,137 | 62.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Call | | 57.00000 | 0,028 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Put | | 109.00000 | 0,165 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Call | | 948.00000 | 0,863 | 24.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Put | | 0.00000 | 0,000 | 24.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Call | | 2,948.00000 | 2,863 | 21.39 | 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 | 14/12/2009 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Call | | 3,948.00000 | 3,863 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Put | | 8,402.00000 | 8,487 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 62.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Put | | 6,402.00000 | 6,487 | 62.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.85 | Put | | 8,652.00000 | 8,737 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 62.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Put | | 6,652.00000 | 6,737 | 62.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Put | | 8,702.00000 | 8,787 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 62.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.90 | Put | | 6,702.00000 | 6,787 | 62.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Put | | 8,552.00000 | 8,637 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 62.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Put | | 6,552.00000 | 6,637 | 62.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.65 | Put | | 8,452.00000 | 8,537 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 62.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Put | | 6,452.00000 | 6,537 | 62.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Put | | 8,302.00000 | 8,387 | 64.62 | 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 | 14/12/2009 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 62.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.50 | Put | | 6,302.00000 | 6,387 | 62.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Put | | 8,202.00000 | 8,287 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 62.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Put | | 6,202.00000 | 6,287 | 62.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 54.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Put | | 4,202.00000 | 4,287 | 54.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Call | | 23.00000 | 0,010 | 18.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Put | | 225.00000 | 0,297 | 18.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 798.00000 | 0,713 | 22.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 0.00000 | 0,000 | 22.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Call | | 1,798.00000 | 1,713 | 22.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,000 | 22.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 2,798.00000 | 2,713 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Call | | 3,798.00000 | 3,713 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Put | | 8,102.00000 | 8,187 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 62.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Put | | 6,102.00000 | 6,187 | 62.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Put | | 8,002.00000 | 8,087 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 62.02 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Put | | 6,002.00000 | 6,087 | 62.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 53.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Put | | 4,002.00000 | 4,087 | 53.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 47.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Put | | 3,002.00000 | 3,087 | 47.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 76.00000 | 0,040 | 16.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 78.00000 | 0,127 | 16.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Call | | 998.00000 | 0,913 | 24.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Put | | 0.00000 | 0,000 | 24.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 1,998.00000 | 1,913 | 21.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 0,000 | 21.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Call | | 2,998.00000 | 2,913 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Call | | 3,998.00000 | 3,913 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 53.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Put | | 4,102.00000 | 4,187 | 53.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 47.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Put | | 3,102.00000 | 3,187 | 47.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Call | | 42.00000 | 0,020 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Put | | 144.00000 | 0,207 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Call | | 898.00000 | 0,813 | 23.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Put | | 0.00000 | 0,000 | 23.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Call | | 1,898.00000 | 1,813 | 22.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,000 | 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 | 14/12/2009 | Foreign Exchange Future | 8.30 | Call | | 2,898.00000 | 2,813 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Call | | 3,898.00000 | 3,813 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 54.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Put | | 4,302.00000 | 4,387 | 54.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 49.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 3,302.00000 | 3,387 | 49.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Call | | 12.00000 | 0,005 | 20.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Put | | 314.00000 | 0,392 | 20.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 698.00000 | 0,613 | 21.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Call | | 1,698.00000 | 1,613 | 23.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Put | | 0.00000 | 0,000 | 23.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 2,698.00000 | 2,613 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Call | | 3,698.00000 | 3,613 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 54.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Put | | 4,402.00000 | 4,487 | 54.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Call | | 7.00000 | 0,003 | 21.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Put | | 409.00000 | 0,490 | 21.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Call | | 1,598.00000 | 1,513 | 23.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Put | | 0.00000 | 0,000 | 23.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 2,598.00000 | 2,513 | 21.39 | 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 | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Call | | 3,598.00000 | 3,513 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 55.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Put | | 4,552.00000 | 4,637 | 55.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Call | | 1,448.00000 | 1,363 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Put | | 0.00000 | 0,000 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 2,448.00000 | 2,363 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Call | | 3,448.00000 | 3,363 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 56.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Put | | 4,652.00000 | 4,737 | 56.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 354.00000 | 0,272 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 6.00000 | 0,009 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 1,348.00000 | 1,263 | 24.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 0.00000 | 0,000 | 24.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 2,348.00000 | 2,263 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Call | | 3,348.00000 | 3,263 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 57.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Put | | 4,852.00000 | 4,937 | 57.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 52.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Put | | 3,852.00000 | 3,937 | 52.37 | 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 | 14/12/2009 | Foreign Exchange Future | 10.05 | Call | | 1,148.00000 | 1,063 | 25.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Put | | 0.00000 | 0,000 | 25.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Call | | 2,148.00000 | 2,063 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Call | | 3,148.00000 | 3,063 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 57.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.10 | Put | | 4,902.00000 | 4,987 | 57.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Call | | 140.00000 | 0,076 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Put | | 42.00000 | 0,063 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Call | | 1,098.00000 | 1,013 | 25.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Put | | 0.00000 | 0,000 | 25.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.10 | Call | | 3,098.00000 | 3,013 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.10 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 56.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Put | | 4,802.00000 | 4,887 | 56.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 52.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Put | | 3,802.00000 | 3,887 | 52.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Call | | 1.00000 | 0,000 | 26.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Put | | 803.00000 | 0,887 | 26.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 219.00000 | 0,143 | 15.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 21.00000 | 0,030 | 15.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Call | | 1,198.00000 | 1,113 | 25.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Put | | 0.00000 | 0,000 | 25.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 2,198.00000 | 2,113 | 21.39 | 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 | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Call | | 3,198.00000 | 3,113 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 56.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Put | | 4,702.00000 | 4,787 | 56.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 51.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 3,702.00000 | 3,787 | 51.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Call | | 1.00000 | 0,000 | 25.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Put | | 703.00000 | 0,787 | 25.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 308.00000 | 0,227 | 17.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 10.00000 | 0,014 | 17.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Call | | 1,298.00000 | 1,213 | 24.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 2,298.00000 | 2,213 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Call | | 3,298.00000 | 3,213 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Call | | 9.00000 | 0,004 | 20.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Put | | 361.00000 | 0,441 | 20.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 55.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Put | | 4,452.00000 | 4,537 | 55.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Call | | 1,548.00000 | 1,463 | 23.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Put | | 0.00000 | 0,000 | 23.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 2,548.00000 | 2,463 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,000 | 21.39 | 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 | 14/12/2009 | Foreign Exchange Future | 7.65 | Call | | 3,548.00000 | 3,463 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 55.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Put | | 4,502.00000 | 4,587 | 55.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 50.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Put | | 3,502.00000 | 3,587 | 50.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Call | | 4.00000 | 0,001 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Put | | 506.00000 | 0,588 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 500.00000 | 0,415 | 19.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 2.00000 | 0,002 | 19.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Call | | 1,498.00000 | 1,413 | 24.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Put | | 0.00000 | 0,000 | 24.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 2,498.00000 | 2,413 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Call | | 3,498.00000 | 3,413 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 55.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Put | | 4,602.00000 | 4,687 | 55.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 50.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 3,602.00000 | 3,687 | 50.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Call | | 2.00000 | 0,001 | 23.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Put | | 604.00000 | 0,688 | 23.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 402.00000 | 0,319 | 18.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 4.00000 | 0,006 | 18.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Call | | 1,398.00000 | 1,313 | 24.46 | 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 | 14/12/2009 | Foreign Exchange Future | 9.80 | Put | | 0.00000 | 0,000 | 24.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 2,398.00000 | 2,313 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Call | | 3,398.00000 | 3,313 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Call | | 1.00000 | 0,000 | 27.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Put | | 853.00000 | 0,937 | 27.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Call | | 2.00000 | 0,001 | 24.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Put | | 654.00000 | 0,738 | 24.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Call | | 3.00000 | 0,001 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Put | | 555.00000 | 0,638 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 63.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Put | | 6,902.00000 | 6,987 | 63.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 59.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Put | | 5,402.00000 | 5,487 | 59.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 52.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 3,902.00000 | 3,987 | 52.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 27.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Put | | 902.00000 | 0,987 | 27.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 598.00000 | 0,514 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 0.00000 | 0,001 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 2,098.00000 | 2,013 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 63.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Put | | 7,052.00000 | 7,137 | 63.46 | 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 | 14/12/2009 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 60.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.75 | Put | | 5,552.00000 | 5,637 | 60.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 53.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Put | | 4,052.00000 | 4,137 | 53.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 451.00000 | 0,367 | 18.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 3.00000 | 0,004 | 18.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Call | | 1,948.00000 | 1,863 | 22.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Put | | 0.00000 | 0,000 | 22.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 63.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Put | | 7,352.00000 | 7,437 | 63.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 61.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Put | | 5,852.00000 | 5,937 | 61.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 54.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Put | | 4,352.00000 | 4,437 | 54.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Call | | 177.00000 | 0,107 | 15.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Put | | 29.00000 | 0,044 | 15.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Call | | 1,648.00000 | 1,563 | 23.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Put | | 0.00000 | 0,000 | 23.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 50.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 3,552.00000 | 3,637 | 50.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Call | | 1.00000 | 0,000 | 25.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Put | | 753.00000 | 0,837 | 25.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Call | | 17.00000 | 0,007 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Put | | 269.00000 | 0,344 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 262.00000 | 0,184 | 16.50 | 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 | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 14.00000 | 0,021 | 16.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 748.00000 | 0,663 | 21.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 0.00000 | 0,000 | 21.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 49.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Put | | 3,452.00000 | 3,537 | 49.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Put | | 952.00000 | 1,037 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Call | | 5.00000 | 0,002 | 21.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Put | | 457.00000 | 0,539 | 21.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Call | | 105.00000 | 0,055 | 15.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Put | | 57.00000 | 0,092 | 15.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 549.00000 | 0,464 | 19.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 1.00000 | 0,001 | 19.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Put | | 1,052.00000 | 1,137 | 29.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 49.65 | 0.00 | 0 | 12,295.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 3,402.00000 | 3,487 | 49.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 29.00 | 0.00 | 0 | 12,295.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Put | | 1,002.00000 | 1,087 | 29.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 30.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Put | | 1,102.00000 | 1,187 | 30.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 32.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 1,252.00000 | 1,337 | 32.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 30.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 1,152.00000 | 1,237 | 30.93 | 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 | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 35.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 1,502.00000 | 1,587 | 35.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 34.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Put | | 1,402.00000 | 1,487 | 34.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 32.86 | 0.00 | 0 | 80.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 1,302.00000 | 1,387 | 32.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 31.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 1,202.00000 | 1,287 | 31.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 37.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 1,652.00000 | 1,737 | 37.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 36.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Put | | 1,552.00000 | 1,637 | 36.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 34.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 1,452.00000 | 1,537 | 34.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 33.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Put | | 1,352.00000 | 1,437 | 33.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 36.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 1,602.00000 | 1,687 | 36.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 39.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 1,802.00000 | 1,887 | 39.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 38.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 1,702.00000 | 1,787 | 38.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 38.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 1,752.00000 | 1,837 | 38.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 46.62 | 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 | 14/12/2009 | Foreign Exchange Future | 14.10 | Put | | 2,902.00000 | 2,987 | 46.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 40.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 1,902.00000 | 1,987 | 40.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 42.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Put | | 2,152.00000 | 2,237 | 42.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 40.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Put | | 1,952.00000 | 2,037 | 40.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 39.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 1,852.00000 | 1,937 | 39.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 46.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Put | | 2,802.00000 | 2,887 | 46.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 45.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Put | | 2,702.00000 | 2,787 | 45.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 44.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Put | | 2,602.00000 | 2,687 | 44.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 44.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Put | | 2,502.00000 | 2,587 | 44.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 43.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Put | | 2,402.00000 | 2,487 | 43.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 42.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Put | | 2,302.00000 | 2,387 | 42.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 42.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Put | | 2,202.00000 | 2,287 | 42.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 41.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Put | | 2,102.00000 | 2,187 | 41.78 | 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 | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 41.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 2,002.00000 | 2,087 | 41.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 47.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Put | | 3,052.00000 | 3,137 | 47.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 46.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Put | | 2,952.00000 | 3,037 | 46.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 46.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Put | | 2,852.00000 | 2,937 | 46.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 45.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Put | | 2,752.00000 | 2,837 | 45.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 45.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Put | | 2,652.00000 | 2,737 | 45.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 44.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Put | | 2,552.00000 | 2,637 | 44.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 43.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Put | | 2,452.00000 | 2,537 | 43.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 43.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Put | | 2,352.00000 | 2,437 | 43.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 42.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Put | | 2,252.00000 | 2,337 | 42.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 41.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Put | | 2,052.00000 | 2,137 | 41.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 51.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 3,652.00000 | 3,737 | 51.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 64.41 | 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 | 14/12/2009 | Foreign Exchange Future | 18.95 | Put | | 7,752.00000 | 7,837 | 64.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 61.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Put | | 5,752.00000 | 5,837 | 61.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 51.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 3,752.00000 | 3,837 | 51.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Call | | 1,248.00000 | 1,163 | 25.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Put | | 0.00000 | 0,000 | 25.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 2,248.00000 | 2,163 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Call | | 3,248.00000 | 3,163 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 6.95 | Call | | 4,248.00000 | 4,163 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 6.95 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Call | | 0.00000 | 0,000 | 64.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Put | | 7,802.00000 | 7,887 | 64.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Call | | 0.00000 | 0,000 | 61.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Put | | 5,802.00000 | 5,887 | 61.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Call | | 4,198.00000 | 4,113 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 64.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Put | | 7,852.00000 | 7,937 | 64.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Call | | 4,148.00000 | 4,063 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Put | | 7,952.00000 | 8,037 | 64.62 | 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 | 14/12/2009 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 61.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.15 | Put | | 5,952.00000 | 6,037 | 61.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 52.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Put | | 3,952.00000 | 4,037 | 52.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Call | | 1,048.00000 | 0,963 | 25.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Put | | 0.00000 | 0,000 | 25.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Call | | 2,048.00000 | 1,963 | 21.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Put | | 0.00000 | 0,000 | 21.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Call | | 3,048.00000 | 2,963 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Call | | 4,048.00000 | 3,963 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Put | | 7,902.00000 | 7,987 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 61.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Put | | 5,902.00000 | 5,987 | 61.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.10 | Call | | 4,098.00000 | 4,013 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Put | | 8,352.00000 | 8,437 | 64.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 62.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Put | | 6,352.00000 | 6,437 | 62.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 648.00000 | 0,563 | 20.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 0.00000 | 0,000 | 20.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 2,648.00000 | 2,563 | 21.39 | 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 | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Call | | 3,648.00000 | 3,563 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Put | | 0.00000 | 0,000 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | | | 11.30110 | 11.39370 | | 17.28 | 28,614,385.20 | 2,532 | 12,124.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 8,256.00000 | 8,349 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 1.00000 | 0,001 | 29.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 6,257.00000 | 6,350 | 29.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 13.00000 | 0,011 | 29.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 4,269.00000 | 4,360 | 29.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 57.00000 | 0,053 | 25.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 2,313.00000 | 2,402 | 25.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 301.00000 | 0,281 | 18.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 557.00000 | 0,630 | 18.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 854.00000 | 0,793 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 110.00000 | 0,142 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 1,759.00000 | 1,671 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 15.00000 | 0,020 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 2,747.00000 | 2,655 | 22.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 3.00000 | 0,004 | 22.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 3,744.00000 | 3,652 | 27.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,001 | 27.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 8,506.00000 | 8,599 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 1.00000 | 0,001 | 29.90 | 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 | 17.90 | Put | | 6,507.00000 | 6,600 | 29.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 8,606.00000 | 8,699 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 1.00000 | 0,001 | 30.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 6,607.00000 | 6,700 | 30.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 8,356.00000 | 8,449 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 1.00000 | 0,001 | 29.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 6,357.00000 | 6,450 | 29.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 126.00000 | 0,118 | 22.00 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 1,332.00000 | 1,417 | 22.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 8,156.00000 | 8,249 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 1.00000 | 0,001 | 29.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 6,157.00000 | 6,250 | 29.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 15.00000 | 0,013 | 29.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 4,171.00000 | 4,262 | 29.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 62.00000 | 0,057 | 25.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 2,218.00000 | 2,306 | 25.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 333.00000 | 0,310 | 18.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 489.00000 | 0,559 | 18.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 932.00000 | 0,868 | 17.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 88.00000 | 0,117 | 17.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 1,856.00000 | 1,767 | 18.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 12.00000 | 0,016 | 18.87 | 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 | 8.55 | Call | | 2,846.00000 | 2,754 | 22.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 2.00000 | 0,003 | 22.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 3,844.00000 | 3,752 | 27.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 0.00000 | 0,001 | 27.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 8,006.00000 | 8,099 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 1.00000 | 0,001 | 29.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 6,007.00000 | 6,100 | 29.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 18.00000 | 0,016 | 29.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 4,024.00000 | 4,115 | 29.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 70.00000 | 0,064 | 24.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 2,076.00000 | 2,163 | 24.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 387.00000 | 0,360 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 393.00000 | 0,459 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1,056.00000 | 0,986 | 17.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 62.00000 | 0,085 | 17.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 2,003.00000 | 1,913 | 19.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 9.00000 | 0,012 | 19.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 2,996.00000 | 2,904 | 23.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 2.00000 | 0,003 | 23.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 3,994.00000 | 3,902 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 0.00000 | 0,001 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 8,056.00000 | 8,149 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 1.00000 | 0,001 | 29.16 | 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 | 17.45 | Put | | 6,057.00000 | 6,150 | 29.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 17.00000 | 0,015 | 29.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 4,073.00000 | 4,164 | 29.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 67.00000 | 0,062 | 24.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 2,123.00000 | 2,211 | 24.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 368.00000 | 0,342 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 424.00000 | 0,491 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1,014.00000 | 0,946 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 70.00000 | 0,095 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 1,954.00000 | 1,864 | 19.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 10.00000 | 0,013 | 19.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 2,946.00000 | 2,854 | 23.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 2.00000 | 0,003 | 23.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 3,944.00000 | 3,852 | 27.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 0.00000 | 0,001 | 27.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 8,406.00000 | 8,499 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 1.00000 | 0,001 | 29.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 6,407.00000 | 6,500 | 29.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 8,656.00000 | 8,749 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 1.00000 | 0,001 | 30.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 6,657.00000 | 6,750 | 30.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 8,706.00000 | 8,799 | 32.21 | 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 | 18.10 | Call | | 1.00000 | 0,001 | 30.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 6,707.00000 | 6,800 | 30.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 8,556.00000 | 8,649 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 1.00000 | 0,001 | 29.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 6,557.00000 | 6,650 | 29.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 8,456.00000 | 8,549 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 1.00000 | 0,001 | 29.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 6,457.00000 | 6,550 | 29.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Put | | 8,306.00000 | 8,399 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 1.00000 | 0,001 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 6,307.00000 | 6,400 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 8,206.00000 | 8,299 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 1.00000 | 0,001 | 29.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 6,207.00000 | 6,300 | 29.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 14.00000 | 0,012 | 29.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 4,220.00000 | 4,311 | 29.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 60.00000 | 0,055 | 25.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 2,266.00000 | 2,354 | 25.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 316.00000 | 0,295 | 18.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 522.00000 | 0,594 | 18.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 892.00000 | 0,830 | 17.10 | 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 | 10.60 | Put | | 98.00000 | 0,129 | 17.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 1,807.00000 | 1,719 | 18.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 13.00000 | 0,018 | 18.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 2,796.00000 | 2,705 | 22.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 2.00000 | 0,004 | 22.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 3,794.00000 | 3,702 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 0.00000 | 0,001 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 8,106.00000 | 8,199 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 1.00000 | 0,001 | 29.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 6,107.00000 | 6,200 | 29.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 7,956.00000 | 8,049 | 32.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 1.00000 | 0,001 | 29.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 5,957.00000 | 6,050 | 29.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 18.00000 | 0,017 | 29.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 3,974.00000 | 4,066 | 29.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 34.00000 | 0,032 | 27.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 2,990.00000 | 3,081 | 27.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 72.00000 | 0,067 | 24.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 2,028.00000 | 2,116 | 24.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 156.00000 | 0,146 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 1,112.00000 | 1,195 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 411.00000 | 0,378 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 367.00000 | 0,427 | 17.46 | 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 | 10.35 | Call | | 1,101.00000 | 1,028 | 17.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 57.00000 | 0,077 | 17.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 2,052.00000 | 1,962 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 8.00000 | 0,011 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 3,046.00000 | 2,954 | 23.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 2.00000 | 0,003 | 23.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 4,044.00000 | 3,952 | 28.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 0.00000 | 0,001 | 28.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 16.00000 | 0,014 | 29.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 4,122.00000 | 4,213 | 29.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 31.00000 | 0,029 | 27.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 3,137.00000 | 3,228 | 27.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 64.00000 | 0,059 | 25.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 2,170.00000 | 2,258 | 25.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 137.00000 | 0,128 | 21.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 1,243.00000 | 1,327 | 21.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 350.00000 | 0,326 | 18.01 | 0.00 | 0 | 24.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 456.00000 | 0,525 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 973.00000 | 0,906 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 79.00000 | 0,105 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 1,905.00000 | 1,816 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 11.00000 | 0,015 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 2,896.00000 | 2,804 | 23.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 2.00000 | 0,003 | 23.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 3,894.00000 | 3,802 | 27.74 | 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 | 7.50 | Put | | 0.00000 | 0,001 | 27.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 12.00000 | 0,011 | 29.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 4,318.00000 | 4,410 | 29.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 27.00000 | 0,025 | 28.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 3,333.00000 | 3,424 | 28.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 55.00000 | 0,051 | 25.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 2,361.00000 | 2,450 | 25.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 116.00000 | 0,109 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 1,422.00000 | 1,508 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 286.00000 | 0,267 | 18.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 592.00000 | 0,666 | 18.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 816.00000 | 0,756 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 122.00000 | 0,155 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 1,710.00000 | 1,623 | 18.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 16.00000 | 0,022 | 18.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 2,697.00000 | 2,605 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 3.00000 | 0,004 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 3,694.00000 | 3,602 | 26.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 0.00000 | 0,001 | 26.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 11.00000 | 0,010 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 4,367.00000 | 4,459 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 26.00000 | 0,024 | 28.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 3,382.00000 | 3,473 | 28.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 53.00000 | 0,049 | 25.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 2,409.00000 | 2,498 | 25.75 | 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 | 12.75 | Call | | 112.00000 | 0,105 | 22.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 1,468.00000 | 1,554 | 22.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 273.00000 | 0,255 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 629.00000 | 0,704 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 778.00000 | 0,721 | 17.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 134.00000 | 0,170 | 17.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 1,662.00000 | 1,575 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 18.00000 | 0,024 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 2,647.00000 | 2,555 | 21.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 3.00000 | 0,004 | 21.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 3,644.00000 | 3,552 | 26.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,001 | 26.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 9.00000 | 0,008 | 29.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 4,565.00000 | 4,657 | 29.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 23.00000 | 0,022 | 28.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 3,579.00000 | 3,671 | 28.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 45.00000 | 0,042 | 26.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 2,601.00000 | 2,691 | 26.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 96.00000 | 0,090 | 23.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 1,652.00000 | 1,739 | 23.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 225.00000 | 0,210 | 19.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 781.00000 | 0,859 | 19.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 640.00000 | 0,590 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 196.00000 | 0,239 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 1,471.00000 | 1,387 | 17.88 | 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 | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 27.00000 | 0,036 | 17.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 2,448.00000 | 2,357 | 21.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 4.00000 | 0,006 | 21.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 3,445.00000 | 3,352 | 25.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,001 | 25.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 8.00000 | 0,007 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 4,614.00000 | 4,706 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 22.00000 | 0,021 | 29.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 3,628.00000 | 3,720 | 29.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 44.00000 | 0,040 | 26.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 2,650.00000 | 2,739 | 26.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 92.00000 | 0,086 | 23.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 1,698.00000 | 1,785 | 23.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 214.00000 | 0,201 | 19.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 820.00000 | 0,900 | 19.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 607.00000 | 0,559 | 17.20 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 213.00000 | 0,258 | 17.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 1,423.00000 | 1,340 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 29.00000 | 0,039 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 2,399.00000 | 2,307 | 20.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 5.00000 | 0,006 | 20.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 3,395.00000 | 3,303 | 25.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,002 | 25.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 10.00000 | 0,009 | 29.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 4,466.00000 | 4,558 | 29.65 | 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 | 14.85 | Call | | 25.00000 | 0,023 | 28.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 3,481.00000 | 3,572 | 28.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 49.00000 | 0,045 | 26.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 2,505.00000 | 2,594 | 26.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 103.00000 | 0,097 | 22.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 1,559.00000 | 1,646 | 22.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 247.00000 | 0,231 | 19.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 703.00000 | 0,780 | 19.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 707.00000 | 0,653 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 163.00000 | 0,202 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 1,566.00000 | 1,481 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 22.00000 | 0,030 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 2,548.00000 | 2,456 | 21.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 4.00000 | 0,005 | 21.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 3,545.00000 | 3,452 | 26.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,001 | 26.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 11.00000 | 0,009 | 29.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 4,417.00000 | 4,508 | 29.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 25.00000 | 0,024 | 28.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 3,431.00000 | 3,523 | 28.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 51.00000 | 0,047 | 25.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 2,457.00000 | 2,546 | 25.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 107.00000 | 0,101 | 22.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 1,513.00000 | 1,600 | 22.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 260.00000 | 0,243 | 19.09 | 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 | 11.80 | Put | | 666.00000 | 0,742 | 19.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 742.00000 | 0,687 | 17.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 148.00000 | 0,186 | 17.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 1,614.00000 | 1,528 | 18.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 20.00000 | 0,027 | 18.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 2,597.00000 | 2,506 | 21.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 3.00000 | 0,005 | 21.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 3,595.00000 | 3,502 | 26.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 1.00000 | 0,001 | 26.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 9.00000 | 0,008 | 29.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 4,515.00000 | 4,607 | 29.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 24.00000 | 0,022 | 28.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 3,530.00000 | 3,621 | 28.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 47.00000 | 0,043 | 26.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 2,553.00000 | 2,642 | 26.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 99.00000 | 0,093 | 23.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 1,605.00000 | 1,692 | 23.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 236.00000 | 0,220 | 19.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 742.00000 | 0,819 | 19.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 673.00000 | 0,621 | 17.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 179.00000 | 0,220 | 17.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 1,518.00000 | 1,434 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 24.00000 | 0,033 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 2,498.00000 | 2,406 | 21.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 4.00000 | 0,005 | 21.31 | 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 | 7.90 | Call | | 3,495.00000 | 3,402 | 25.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,001 | 25.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 7.00000 | 0,006 | 29.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 4,763.00000 | 4,855 | 29.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 20.00000 | 0,019 | 29.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 3,776.00000 | 3,868 | 29.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 39.00000 | 0,036 | 26.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 2,795.00000 | 2,885 | 26.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 83.00000 | 0,077 | 23.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 1,839.00000 | 1,926 | 23.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 186.00000 | 0,175 | 20.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 942.00000 | 1,024 | 20.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 517.00000 | 0,474 | 17.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 273.00000 | 0,323 | 17.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 1,283.00000 | 1,203 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 39.00000 | 0,052 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 2,250.00000 | 2,159 | 20.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 6.00000 | 0,008 | 20.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 3,245.00000 | 3,153 | 24.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,002 | 24.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 8.00000 | 0,007 | 29.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 4,664.00000 | 4,756 | 29.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 22.00000 | 0,020 | 29.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 3,678.00000 | 3,769 | 29.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 42.00000 | 0,039 | 26.56 | 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 | 14.05 | Put | | 2,698.00000 | 2,788 | 26.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 89.00000 | 0,083 | 23.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 1,745.00000 | 1,832 | 23.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 205.00000 | 0,191 | 20.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 861.00000 | 0,940 | 20.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 576.00000 | 0,530 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 232.00000 | 0,279 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 1,376.00000 | 1,294 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 32.00000 | 0,043 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 2,349.00000 | 2,258 | 20.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 5.00000 | 0,007 | 20.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 3,345.00000 | 3,253 | 25.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,002 | 25.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 7.00000 | 0,006 | 29.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 4,713.00000 | 4,805 | 29.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 21.00000 | 0,020 | 29.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 3,727.00000 | 3,819 | 29.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 41.00000 | 0,038 | 26.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 2,747.00000 | 2,837 | 26.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 86.00000 | 0,080 | 23.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 1,792.00000 | 1,879 | 23.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 546.00000 | 0,501 | 17.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 252.00000 | 0,300 | 17.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 1,329.00000 | 1,249 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 35.00000 | 0,048 | 17.51 | 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 | 9.10 | Call | | 2,299.00000 | 2,208 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 5.00000 | 0,007 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 3,295.00000 | 3,203 | 24.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 1.00000 | 0,002 | 24.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 6.00000 | 0,006 | 29.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 4,812.00000 | 4,905 | 29.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 20.00000 | 0,019 | 29.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 3,826.00000 | 3,918 | 29.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 38.00000 | 0,035 | 26.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 2,844.00000 | 2,934 | 26.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 80.00000 | 0,075 | 24.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 1,886.00000 | 1,974 | 24.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 178.00000 | 0,167 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 984.00000 | 1,066 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 489.00000 | 0,448 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 295.00000 | 0,347 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 1,237.00000 | 1,158 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 43.00000 | 0,057 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 2,200.00000 | 2,109 | 19.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 6.00000 | 0,008 | 19.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 3,195.00000 | 3,103 | 24.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 0,002 | 24.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 6.00000 | 0,005 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 4,862.00000 | 4,954 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 19.00000 | 0,018 | 29.79 | 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 | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 3,875.00000 | 3,967 | 29.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 36.00000 | 0,034 | 27.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 2,892.00000 | 2,983 | 27.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 77.00000 | 0,072 | 24.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 1,933.00000 | 2,021 | 24.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 170.00000 | 0,160 | 20.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 1,026.00000 | 1,109 | 20.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 462.00000 | 0,422 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 318.00000 | 0,371 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 1,191.00000 | 1,114 | 17.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 47.00000 | 0,063 | 17.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 2,151.00000 | 2,060 | 19.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 7.00000 | 0,009 | 19.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 3,145.00000 | 3,053 | 24.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 1.00000 | 0,002 | 24.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 195.00000 | 0,183 | 20.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 901.00000 | 0,982 | 20.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 31.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 7,756.00000 | 7,849 | 31.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 2.00000 | 0,001 | 28.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 5,758.00000 | 5,850 | 28.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 4,244.00000 | 4,151 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,000 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 32.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 7,906.00000 | 7,999 | 32.20 | 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 | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 1.00000 | 0,001 | 28.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 5,907.00000 | 6,000 | 28.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 19.00000 | 0,018 | 29.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 3,925.00000 | 4,017 | 29.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 75.00000 | 0,070 | 24.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 1,981.00000 | 2,069 | 24.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 436.00000 | 0,398 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 342.00000 | 0,397 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 1,146.00000 | 1,069 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 52.00000 | 0,068 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 2,101.00000 | 2,011 | 19.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 7.00000 | 0,010 | 19.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 3,095.00000 | 3,003 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 1.00000 | 0,002 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 4,094.00000 | 4,002 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 0,001 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 32.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 7,856.00000 | 7,949 | 32.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 1.00000 | 0,001 | 28.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 5,857.00000 | 5,950 | 28.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 4,144.00000 | 4,052 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 0,001 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 31.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 7,706.00000 | 7,799 | 31.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 2.00000 | 0,002 | 29.02 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 5,708.00000 | 5,801 | 29.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 4,294.00000 | 4,201 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,000 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 32.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 7,806.00000 | 7,899 | 32.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 2.00000 | 0,001 | 28.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 5,808.00000 | 5,900 | 28.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 4,194.00000 | 4,101 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,000 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.49230 | 11.58530 | | 17.73 | 0.00 | 0 | 11,335.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 415.00000 | 0,390 | 19.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 930.00000 | 0,998 | 19.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 471.00000 | 0,443 | 18.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 786.00000 | 0,851 | 18.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 442.00000 | 0,415 | 19.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 857.00000 | 0,923 | 19.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 16.00000 | 0,014 | 32.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 7,731.00000 | 7,822 | 32.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 39.00000 | 0,036 | 30.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 5,754.00000 | 5,844 | 30.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 84.00000 | 0,078 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 3,799.00000 | 3,886 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 210.00000 | 0,196 | 22.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 1,925.00000 | 2,004 | 22.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 714.00000 | 0,669 | 17.52 | 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 | 11.30 | Put | | 429.00000 | 0,477 | 17.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 1,394.00000 | 1,321 | 16.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 109.00000 | 0,129 | 16.86 | 0.00 | 0 | 271.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 2,310.00000 | 2,222 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 25.00000 | 0,030 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 3,293.00000 | 3,202 | 21.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 8.00000 | 0,010 | 21.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 4,287.00000 | 4,195 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 2.00000 | 0,003 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 14.00000 | 0,012 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 8,029.00000 | 8,120 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 35.00000 | 0,032 | 30.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 6,050.00000 | 6,140 | 30.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 75.00000 | 0,069 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 4,090.00000 | 4,177 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 182.00000 | 0,168 | 23.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 2,197.00000 | 2,276 | 23.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 573.00000 | 0,539 | 18.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 588.00000 | 0,647 | 18.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 1,150.00000 | 1,089 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 165.00000 | 0,197 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 2,021.00000 | 1,937 | 17.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 36.00000 | 0,045 | 17.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 2,996.00000 | 2,905 | 20.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 11.00000 | 0,013 | 20.53 | 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 | 7.60 | Call | | 3,989.00000 | 3,897 | 24.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 4.00000 | 0,005 | 24.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 13.00000 | 0,011 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 8,128.00000 | 8,219 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 33.00000 | 0,030 | 30.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 6,148.00000 | 6,238 | 30.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 72.00000 | 0,066 | 27.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 4,187.00000 | 4,274 | 27.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 172.00000 | 0,160 | 23.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 2,287.00000 | 2,368 | 23.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 536.00000 | 0,505 | 18.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 651.00000 | 0,713 | 18.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 1,078.00000 | 1,020 | 16.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 193.00000 | 0,228 | 16.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 1,928.00000 | 1,845 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 43.00000 | 0,053 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 2,898.00000 | 2,807 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 13.00000 | 0,015 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 3,889.00000 | 3,797 | 23.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 4.00000 | 0,005 | 23.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 15.00000 | 0,014 | 32.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 7,780.00000 | 7,872 | 32.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 38.00000 | 0,035 | 30.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 5,803.00000 | 5,893 | 30.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 83.00000 | 0,077 | 27.17 | 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 | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 3,848.00000 | 3,935 | 27.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 205.00000 | 0,191 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 1,970.00000 | 2,049 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 689.00000 | 0,645 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 454.00000 | 0,503 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 1,352.00000 | 1,280 | 16.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 117.00000 | 0,138 | 16.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 2,262.00000 | 2,174 | 18.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 27.00000 | 0,032 | 18.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 3,244.00000 | 3,152 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 9.00000 | 0,010 | 21.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 4,237.00000 | 4,145 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 2.00000 | 0,003 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 15.00000 | 0,013 | 32.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 7,830.00000 | 7,921 | 32.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 37.00000 | 0,034 | 30.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 5,852.00000 | 5,942 | 30.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 81.00000 | 0,075 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 3,896.00000 | 3,983 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 200.00000 | 0,187 | 22.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 2,015.00000 | 2,095 | 22.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 664.00000 | 0,622 | 17.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 479.00000 | 0,530 | 17.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 1,310.00000 | 1,240 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 125.00000 | 0,148 | 16.76 | 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 | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 2,214.00000 | 2,126 | 18.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 29.00000 | 0,034 | 18.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 3,194.00000 | 3,103 | 21.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 9.00000 | 0,011 | 21.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 4,188.00000 | 4,095 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 3.00000 | 0,003 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 14.00000 | 0,012 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 7,979.00000 | 8,070 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 35.00000 | 0,032 | 30.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 6,000.00000 | 6,090 | 30.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 77.00000 | 0,071 | 27.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 4,042.00000 | 4,129 | 27.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 186.00000 | 0,173 | 23.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 2,151.00000 | 2,231 | 23.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 595.00000 | 0,557 | 17.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 560.00000 | 0,615 | 17.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 1,189.00000 | 1,124 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 154.00000 | 0,182 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 2,069.00000 | 1,984 | 17.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 34.00000 | 0,042 | 17.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 3,046.00000 | 2,955 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 11.00000 | 0,013 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 4,039.00000 | 3,946 | 24.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 4.00000 | 0,004 | 24.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 15.00000 | 0,013 | 32.27 | 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 | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 7,880.00000 | 7,971 | 32.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 37.00000 | 0,034 | 30.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 5,902.00000 | 5,992 | 30.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 80.00000 | 0,074 | 27.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 3,945.00000 | 4,032 | 27.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 195.00000 | 0,182 | 22.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 2,060.00000 | 2,140 | 22.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 640.00000 | 0,599 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 505.00000 | 0,557 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 1,270.00000 | 1,200 | 16.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 135.00000 | 0,158 | 16.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 2,165.00000 | 2,078 | 17.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 30.00000 | 0,036 | 17.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 3,145.00000 | 3,053 | 21.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 10.00000 | 0,011 | 21.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 4,138.00000 | 4,046 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 3.00000 | 0,004 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 14.00000 | 0,013 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 7,929.00000 | 8,021 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 36.00000 | 0,033 | 30.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 5,951.00000 | 6,041 | 30.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 78.00000 | 0,072 | 27.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 3,993.00000 | 4,080 | 27.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 190.00000 | 0,178 | 23.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 2,105.00000 | 2,186 | 23.06 | 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 | 11.50 | Call | | 617.00000 | 0,576 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 532.00000 | 0,584 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 1,229.00000 | 1,161 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 144.00000 | 0,169 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 2,117.00000 | 2,030 | 17.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 32.00000 | 0,038 | 17.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 3,095.00000 | 3,004 | 20.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 10.00000 | 0,012 | 20.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 4,088.00000 | 3,996 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 3.00000 | 0,004 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 12.00000 | 0,010 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 8,277.00000 | 8,368 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 31.00000 | 0,028 | 31.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 6,296.00000 | 6,386 | 31.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 68.00000 | 0,062 | 28.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 4,333.00000 | 4,420 | 28.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 159.00000 | 0,148 | 23.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 2,424.00000 | 2,506 | 23.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 486.00000 | 0,457 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 751.00000 | 0,815 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 977.00000 | 0,922 | 17.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 242.00000 | 0,280 | 17.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 1,790.00000 | 1,709 | 17.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 55.00000 | 0,067 | 17.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2,750.00000 | 2,660 | 19.74 | 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 | 8.85 | Put | | 15.00000 | 0,018 | 19.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 3,740.00000 | 3,648 | 23.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 5.00000 | 0,006 | 23.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 12.00000 | 0,011 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 8,227.00000 | 8,319 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 32.00000 | 0,029 | 31.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 6,247.00000 | 6,337 | 31.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 69.00000 | 0,063 | 28.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 4,284.00000 | 4,371 | 28.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 164.00000 | 0,152 | 23.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 2,379.00000 | 2,460 | 23.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 502.00000 | 0,473 | 18.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 717.00000 | 0,781 | 18.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 1,010.00000 | 0,954 | 16.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 225.00000 | 0,262 | 16.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 1,835.00000 | 1,754 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 50.00000 | 0,062 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2,799.00000 | 2,709 | 19.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 14.00000 | 0,017 | 19.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 3,790.00000 | 3,698 | 23.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 5.00000 | 0,006 | 23.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 11.00000 | 0,010 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 8,326.00000 | 8,418 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 30.00000 | 0,027 | 31.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 6,345.00000 | 6,435 | 31.12 | 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 | 15.90 | Call | | 66.00000 | 0,061 | 28.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 4,381.00000 | 4,469 | 28.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 155.00000 | 0,144 | 23.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 2,470.00000 | 2,552 | 23.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 944.00000 | 0,891 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 259.00000 | 0,299 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 1,744.00000 | 1,665 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 59.00000 | 0,073 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 2,701.00000 | 2,611 | 19.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 16.00000 | 0,019 | 19.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 3,691.00000 | 3,598 | 23.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 6.00000 | 0,006 | 23.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 11.00000 | 0,010 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 8,376.00000 | 8,468 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 29.00000 | 0,027 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 6,394.00000 | 6,485 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 65.00000 | 0,059 | 28.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 4,430.00000 | 4,517 | 28.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 152.00000 | 0,141 | 24.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 2,517.00000 | 2,599 | 24.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 456.00000 | 0,429 | 18.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 821.00000 | 0,887 | 18.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 913.00000 | 0,861 | 17.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 278.00000 | 0,319 | 17.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 1,699.00000 | 1,620 | 17.23 | 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 | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 64.00000 | 0,078 | 17.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 2,652.00000 | 2,562 | 19.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 17.00000 | 0,020 | 19.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 3,641.00000 | 3,549 | 22.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 6.00000 | 0,007 | 22.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 13.00000 | 0,011 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 8,178.00000 | 8,269 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 32.00000 | 0,029 | 31.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 6,197.00000 | 6,287 | 31.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 71.00000 | 0,065 | 27.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 4,236.00000 | 4,323 | 27.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 168.00000 | 0,156 | 23.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 2,333.00000 | 2,414 | 23.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 519.00000 | 0,488 | 18.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 684.00000 | 0,746 | 18.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 1,044.00000 | 0,986 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 209.00000 | 0,244 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 1,881.00000 | 1,800 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 46.00000 | 0,058 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2,849.00000 | 2,758 | 20.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 14.00000 | 0,016 | 20.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 3,840.00000 | 3,747 | 23.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 5.00000 | 0,005 | 23.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 11.00000 | 0,009 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 8,426.00000 | 8,517 | 32.31 | 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 | | 29.00000 | 0,026 | 31.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 6,444.00000 | 6,534 | 31.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 63.00000 | 0,058 | 28.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 4,478.00000 | 4,566 | 28.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 148.00000 | 0,137 | 24.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 2,563.00000 | 2,645 | 24.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 882.00000 | 0,831 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 297.00000 | 0,339 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 1,654.00000 | 1,576 | 17.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 69.00000 | 0,084 | 17.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 2,603.00000 | 2,513 | 19.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 18.00000 | 0,021 | 19.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 3,591.00000 | 3,499 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 6.00000 | 0,007 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 10.00000 | 0,009 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 8,575.00000 | 8,667 | 32.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 27.00000 | 0,024 | 31.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 6,592.00000 | 6,682 | 31.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 60.00000 | 0,055 | 28.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 4,625.00000 | 4,713 | 28.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 138.00000 | 0,128 | 24.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 2,703.00000 | 2,786 | 24.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 402.00000 | 0,378 | 19.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 967.00000 | 1,036 | 19.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 795.00000 | 0,747 | 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 | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 360.00000 | 0,405 | 17.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 1,522.00000 | 1,447 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 87.00000 | 0,105 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 2,456.00000 | 2,368 | 18.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 21.00000 | 0,026 | 18.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 3,442.00000 | 3,350 | 22.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 7.00000 | 0,008 | 22.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.86020 | 11.95640 | | 17.88 | 0.00 | 0 | 150.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 88.00000 | 0,079 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 8,332.00000 | 8,419 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 137.00000 | 0,128 | 28.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 6,381.00000 | 6,468 | 28.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 215.00000 | 0,203 | 25.95 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 4,459.00000 | 4,543 | 25.95 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 379.00000 | 0,359 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 2,623.00000 | 2,699 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 784.00000 | 0,751 | 18.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 1,028.00000 | 1,091 | 18.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 1,217.00000 | 1,174 | 17.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 461.00000 | 0,514 | 17.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 1,925.00000 | 1,854 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 169.00000 | 0,194 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 2,810.00000 | 2,725 | 17.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 54.00000 | 0,065 | 17.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 3,778.00000 | 3,685 | 19.83 | 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 | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 22.00000 | 0,025 | 19.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 834.00000 | 0,800 | 18.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 928.00000 | 0,990 | 18.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 86.00000 | 0,077 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 8,380.00000 | 8,467 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 135.00000 | 0,127 | 28.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 6,429.00000 | 6,517 | 28.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 212.00000 | 0,200 | 26.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 4,506.00000 | 4,590 | 26.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 373.00000 | 0,353 | 22.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 2,667.00000 | 2,743 | 22.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 768.00000 | 0,736 | 19.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 1,062.00000 | 1,126 | 19.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 1,190.00000 | 1,147 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 484.00000 | 0,537 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 1,884.00000 | 1,814 | 16.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 178.00000 | 0,204 | 16.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 2,764.00000 | 2,679 | 17.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 58.00000 | 0,069 | 17.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 3,729.00000 | 3,635 | 19.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 23.00000 | 0,025 | 19.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 67.00000 | 0,059 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 9,061.00000 | 9,149 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 116.00000 | 0,110 | 29.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 7,110.00000 | 7,200 | 29.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 179.00000 | 0,169 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 5,173.00000 | 5,259 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 300.00000 | 0,285 | 23.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 3,294.00000 | 3,375 | 23.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 583.00000 | 0,557 | 20.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 1,577.00000 | 1,647 | 20.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 870.00000 | 0,835 | 18.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 864.00000 | 0,925 | 18.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 1,361.00000 | 1,317 | 17.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 355.00000 | 0,407 | 17.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 2,133.00000 | 2,060 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 127.00000 | 0,150 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 3,046.00000 | 2,958 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 40.00000 | 0,048 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 69.00000 | 0,062 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 8,963.00000 | 9,052 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 119.00000 | 0,112 | 29.56 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 7,013.00000 | 7,102 | 29.56 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 183.00000 | 0,173 | 26.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 5,077.00000 | 5,163 | 26.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 309.00000 | 0,293 | 23.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 3,203.00000 | 3,283 | 23.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 605.00000 | 0,579 | 20.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 1,499.00000 | 1,569 | 20.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 910.00000 | 0,871 | 18.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 804.00000 | 0,861 | 18.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 1,431.00000 | 1,378 | 16.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 325.00000 | 0,368 | 16.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 2,220.00000 | 2,145 | 17.22 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 114.00000 | 0,135 | 17.22 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 3,143.00000 | 3,053 | 18.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 37.00000 | 0,043 | 18.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 95.00000 | 0,085 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 8,139.00000 | 8,225 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 143.00000 | 0,134 | 28.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 6,187.00000 | 6,274 | 28.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 227.00000 | 0,214 | 25.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 4,271.00000 | 4,354 | 25.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 406.00000 | 0,384 | 22.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 2,450.00000 | 2,524 | 22.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 852.00000 | 0,817 | 18.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 896.00000 | 0,957 | 18.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 1,331.00000 | 1,287 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 375.00000 | 0,427 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 2,091.00000 | 2,018 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 135.00000 | 0,158 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 2,998.00000 | 2,912 | 18.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 42.00000 | 0,052 | 18.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 3,975.00000 | 3,881 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 19.00000 | 0,021 | 20.48 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 91.00000 | 0,082 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 8,235.00000 | 8,322 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 140.00000 | 0,131 | 28.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 6,284.00000 | 6,371 | 28.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 221.00000 | 0,208 | 25.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 4,365.00000 | 4,448 | 25.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 392.00000 | 0,371 | 22.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 2,536.00000 | 2,611 | 22.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 817.00000 | 0,783 | 18.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 961.00000 | 1,023 | 18.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 1,273.00000 | 1,229 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 417.00000 | 0,469 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 2,007.00000 | 1,936 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 151.00000 | 0,176 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 2,904.00000 | 2,818 | 17.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 48.00000 | 0,058 | 17.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 3,877.00000 | 3,783 | 20.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 21.00000 | 0,023 | 20.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 82.00000 | 0,073 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 8,526.00000 | 8,613 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 131.00000 | 0,123 | 29.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 6,575.00000 | 6,663 | 29.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 204.00000 | 0,193 | 26.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 4,648.00000 | 4,733 | 26.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 355.00000 | 0,337 | 23.01 | 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 | 14.40 | Put | | 2,799.00000 | 2,877 | 23.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 722.00000 | 0,692 | 19.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 1,166.00000 | 1,232 | 19.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 1,113.00000 | 1,069 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 557.00000 | 0,609 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 1,765.00000 | 1,696 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 209.00000 | 0,236 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 2,625.00000 | 2,542 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 69.00000 | 0,082 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 3,582.00000 | 3,488 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 26.00000 | 0,028 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 77.00000 | 0,069 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 8,671.00000 | 8,759 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 126.00000 | 0,119 | 29.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 6,720.00000 | 6,809 | 29.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 197.00000 | 0,186 | 26.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 4,791.00000 | 4,876 | 26.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 339.00000 | 0,321 | 23.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 2,933.00000 | 3,011 | 23.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 680.00000 | 0,651 | 19.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 1,274.00000 | 1,341 | 19.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 1,040.00000 | 0,996 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 634.00000 | 0,686 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 1,650.00000 | 1,582 | 16.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 244.00000 | 0,272 | 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 | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 2,488.00000 | 2,407 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 82.00000 | 0,097 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 3,435.00000 | 3,341 | 18.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 29.00000 | 0,031 | 18.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 98.00000 | 0,090 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 7,992.00000 | 8,080 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 148.00000 | 0,139 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 6,042.00000 | 6,129 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 236.00000 | 0,223 | 25.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 4,130.00000 | 4,213 | 25.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 426.00000 | 0,404 | 22.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 2,320.00000 | 2,394 | 22.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 4,122.00000 | 4,029 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 16.00000 | 0,019 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 97.00000 | 0,088 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 8,041.00000 | 8,128 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 146.00000 | 0,137 | 28.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 6,090.00000 | 6,177 | 28.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 233.00000 | 0,220 | 25.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 4,177.00000 | 4,260 | 25.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 419.00000 | 0,397 | 22.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 2,363.00000 | 2,437 | 22.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 890.00000 | 0,853 | 18.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 834.00000 | 0,893 | 18.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 1,396.00000 | 1,347 | 17.02 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 340.00000 | 0,387 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 2,176.00000 | 2,102 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 120.00000 | 0,142 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 3,094.00000 | 3,006 | 18.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 38.00000 | 0,046 | 18.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 4,073.00000 | 3,980 | 20.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 17.00000 | 0,020 | 20.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 96.00000 | 0,086 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 8,090.00000 | 8,176 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 145.00000 | 0,136 | 28.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 6,139.00000 | 6,226 | 28.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 230.00000 | 0,217 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 4,224.00000 | 4,307 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 413.00000 | 0,391 | 22.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 2,407.00000 | 2,481 | 22.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 4,024.00000 | 3,931 | 20.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 18.00000 | 0,021 | 20.65 | 0.00 | 0 | 0.00 |
| AL13 | On | 04/02/2010 | Index Future | | | 253.94700 | 253.87200 | | | 0.00 | 0 | 44.00 |
| AL7T | On | 04/02/2010 | Index Future | | | 334.17100 | 333.74200 | | | 0.00 | 0 | 58.00 |
| ALBI | On | 04/02/2010 | Index Future | | | 301.11600 | 300.88400 | | | 21,078,120.00 | 7 | 1,069.00 |
| ALBI | On | 06/05/2010 | Index Future | | | 306.62800 | 306.39300 | | | 0.00 | 0 | 127.00 |
| ALBI | On | 05/08/2010 | Index Future | | | 312.08300 | 311.76300 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | | | 6.91120 | 6.89850 | | 15.85 | 4,457,724.00 | 645 | 2,946.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 7,952.00000 | 7,939 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 59.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 3,952.00000 | 3,939 | 59.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 0.00000 | 0,000 | 46.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 1,952.00000 | 1,939 | 46.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.85 | Call | | 1,049.00000 | 1,061 | 34.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.85 | Put | | 1.00000 | 0,000 | 34.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.85 | Call | | 2,049.00000 | 2,061 | 46.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 0,000 | 46.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.85 | Call | | 4,049.00000 | 4,061 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.85 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 7,902.00000 | 7,889 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 66.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 5,902.00000 | 5,889 | 66.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 58.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 3,902.00000 | 3,889 | 58.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 0.00000 | 0,000 | 45.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 1,902.00000 | 1,889 | 45.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.80 | Call | | 1,099.00000 | 1,111 | 35.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.80 | Put | | 1.00000 | 0,000 | 35.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.80 | Call | | 2,099.00000 | 2,111 | 45.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 0,000 | 45.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.80 | Call | | 3,099.00000 | 3,111 | 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 | 14/12/2009 | Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.80 | Call | | 4,099.00000 | 4,111 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.80 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 8,002.00000 | 7,989 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 67.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 6,002.00000 | 5,989 | 67.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 59.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 4,002.00000 | 3,989 | 59.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 47.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 2,002.00000 | 1,989 | 47.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.90 | Call | | 1,999.00000 | 2,011 | 47.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 0,000 | 47.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.90 | Call | | 2,999.00000 | 3,011 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,000 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.90 | Call | | 3,999.00000 | 4,011 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.90 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 7,852.00000 | 7,839 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 66.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.75 | Put | | 5,852.00000 | 5,839 | 66.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 58.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 3,852.00000 | 3,839 | 58.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 0.00000 | 0,000 | 44.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 1,852.00000 | 1,839 | 44.78 | 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 | 14/12/2009 | Foreign Exchange Future | 5.75 | Call | | 1,149.00000 | 1,161 | 35.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.75 | Put | | 1.00000 | 0,000 | 35.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.75 | Call | | 2,149.00000 | 2,161 | 44.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,000 | 44.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.75 | Call | | 3,149.00000 | 3,161 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.75 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.75 | Call | | 4,149.00000 | 4,161 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.75 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.70 | Put | | 7,802.00000 | 7,789 | 67.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 66.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 5,802.00000 | 5,789 | 66.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 58.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 3,802.00000 | 3,789 | 58.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 0.00000 | 0,000 | 44.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 1,802.00000 | 1,789 | 44.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.70 | Call | | 1,199.00000 | 1,211 | 36.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.70 | Put | | 1.00000 | 0,000 | 36.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.70 | Call | | 2,199.00000 | 2,211 | 43.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 0,000 | 43.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.70 | Call | | 3,199.00000 | 3,211 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.70 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.70 | Call | | 4,199.00000 | 4,211 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.70 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 67.15 | 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 | 14/12/2009 | Foreign Exchange Future | 14.40 | Put | | 7,502.00000 | 7,489 | 67.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 65.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 5,502.00000 | 5,489 | 65.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 56.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 3,502.00000 | 3,489 | 56.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 39.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 1,502.00000 | 1,489 | 39.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.40 | Call | | 1,499.00000 | 1,511 | 40.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.40 | Put | | 1.00000 | 0,000 | 40.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.40 | Call | | 2,499.00000 | 2,511 | 37.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.40 | Put | | 1.00000 | 0,000 | 37.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.40 | Call | | 3,499.00000 | 3,511 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.40 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.40 | Call | | 4,499.00000 | 4,511 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.40 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 67.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.65 | Put | | 7,752.00000 | 7,739 | 67.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 66.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 5,752.00000 | 5,739 | 66.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 57.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 3,752.00000 | 3,739 | 57.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 0.00000 | 0,000 | 43.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 1,752.00000 | 1,739 | 43.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.65 | Call | | 1,249.00000 | 1,261 | 37.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.65 | Put | | 1.00000 | 0,000 | 37.09 | 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 | 14/12/2009 | Foreign Exchange Future | 4.65 | Call | | 2,249.00000 | 2,261 | 42.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.65 | Put | | 1.00000 | 0,000 | 42.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.65 | Call | | 3,249.00000 | 3,261 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.65 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.65 | Call | | 4,249.00000 | 4,261 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.65 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 67.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 7,702.00000 | 7,689 | 67.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 57.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 3,702.00000 | 3,689 | 57.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 0,000 | 42.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 1,702.00000 | 1,689 | 42.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.60 | Call | | 1,299.00000 | 1,311 | 37.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.60 | Put | | 1.00000 | 0,000 | 37.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.60 | Call | | 2,299.00000 | 2,311 | 41.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.60 | Put | | 1.00000 | 0,000 | 41.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.60 | Call | | 4,299.00000 | 4,311 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.60 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 67.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.55 | Put | | 7,652.00000 | 7,639 | 67.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 57.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 3,652.00000 | 3,639 | 57.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 0.00000 | 0,000 | 41.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 1,652.00000 | 1,639 | 41.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.55 | Call | | 1,349.00000 | 1,361 | 38.43 | 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 | 14/12/2009 | Foreign Exchange Future | 5.55 | Put | | 1.00000 | 0,000 | 38.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.55 | Call | | 2,349.00000 | 2,361 | 40.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.55 | Put | | 1.00000 | 0,000 | 40.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.55 | Call | | 4,349.00000 | 4,361 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.55 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 67.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 7,602.00000 | 7,589 | 67.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 65.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 5,602.00000 | 5,589 | 65.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 56.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 3,602.00000 | 3,589 | 56.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 40.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 1,602.00000 | 1,589 | 40.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.50 | Call | | 1,399.00000 | 1,411 | 39.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.50 | Put | | 1.00000 | 0,000 | 39.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.50 | Call | | 2,399.00000 | 2,411 | 39.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.50 | Put | | 1.00000 | 0,000 | 39.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.50 | Call | | 3,399.00000 | 3,411 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.50 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.50 | Call | | 4,399.00000 | 4,411 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.50 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 67.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.45 | Put | | 7,552.00000 | 7,539 | 67.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 65.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 5,552.00000 | 5,539 | 65.45 | 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 | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 56.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 3,552.00000 | 3,539 | 56.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | | 0.00000 | 0,000 | 40.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | | 1,552.00000 | 1,539 | 40.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.45 | Call | | 1,449.00000 | 1,461 | 39.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.45 | Put | | 1.00000 | 0,000 | 39.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.45 | Call | | 2,449.00000 | 2,461 | 38.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.45 | Put | | 1.00000 | 0,000 | 38.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.45 | Call | | 3,449.00000 | 3,461 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.45 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.45 | Call | | 4,449.00000 | 4,461 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.45 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 67.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.35 | Put | | 7,452.00000 | 7,439 | 67.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 65.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 5,452.00000 | 5,439 | 65.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 55.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 3,452.00000 | 3,439 | 55.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.35 | Call | | 2,549.00000 | 2,561 | 36.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 0,000 | 36.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.35 | Call | | 3,549.00000 | 3,561 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.35 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.95 | Call | | 949.00000 | 0,961 | 32.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.95 | Put | | 1.00000 | 0,000 | 32.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.05 | Call | | 849.00000 | 0,861 | 31.07 | 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 | 14/12/2009 | Foreign Exchange Future | 6.05 | Put | | 1.00000 | 0,000 | 31.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.15 | Call | | 749.00000 | 0,761 | 29.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.15 | Put | | 1.00000 | 0,000 | 29.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.00 | Call | | 899.00000 | 0,911 | 31.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.00 | Put | | 1.00000 | 0,000 | 31.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.90 | Call | | 999.00000 | 1,011 | 33.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.90 | Put | | 1.00000 | 0,000 | 33.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.20 | Call | | 699.00000 | 0,711 | 28.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.20 | Put | | 1.00000 | 0,000 | 28.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.10 | Call | | 799.00000 | 0,811 | 30.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.10 | Put | | 1.00000 | 0,000 | 30.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 65.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.55 | Put | | 5,652.00000 | 5,639 | 65.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 59.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.05 | Put | | 4,152.00000 | 4,139 | 59.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 51.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.55 | Put | | 2,652.00000 | 2,639 | 51.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.05 | Call | | 0.00000 | 0,000 | 33.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.05 | Put | | 1,152.00000 | 1,139 | 33.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.05 | Call | | 1,849.00000 | 1,861 | 45.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 0,000 | 45.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.55 | Call | | 3,349.00000 | 3,361 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.55 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.05 | Call | | 4,849.00000 | 4,861 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.05 | Put | | 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 | 14/12/2009 | Foreign Exchange Future | 0.55 | Call | | 6,349.00000 | 6,361 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.55 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 66.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.60 | Put | | 5,702.00000 | 5,689 | 66.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 60.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.10 | Put | | 4,202.00000 | 4,189 | 60.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.60 | Call | | 0.00000 | 0,000 | 51.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.60 | Put | | 2,702.00000 | 2,689 | 51.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.10 | Call | | 0.00000 | 0,000 | 34.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.10 | Put | | 1,202.00000 | 1,189 | 34.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.10 | Call | | 1,799.00000 | 1,811 | 44.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 0,000 | 44.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.60 | Call | | 3,299.00000 | 3,311 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.60 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.10 | Call | | 4,799.00000 | 4,811 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.10 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.60 | Call | | 6,299.00000 | 6,311 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.60 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 67.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 5,952.00000 | 5,939 | 67.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 61.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 4,452.00000 | 4,439 | 61.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 52.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 2,952.00000 | 2,939 | 52.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 0.00000 | 0,000 | 38.52 | 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 | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 1,452.00000 | 1,439 | 38.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.35 | Call | | 1,549.00000 | 1,561 | 41.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.35 | Put | | 1.00000 | 0,000 | 41.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.85 | Call | | 3,049.00000 | 3,061 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.35 | Call | | 4,549.00000 | 4,561 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.35 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.85 | Call | | 6,049.00000 | 6,061 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.85 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.25 | Call | | 649.00000 | 0,661 | 27.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.25 | Put | | 1.00000 | 0,000 | 27.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.25 | Call | | 1.00000 | 0,001 | 21.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.25 | Put | | 353.00000 | 0,340 | 21.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.15 | Call | | 3.00000 | 0,003 | 19.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.15 | Put | | 255.00000 | 0,242 | 19.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.05 | Call | | 9.00000 | 0,010 | 18.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.05 | Put | | 161.00000 | 0,149 | 18.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.95 | Call | | 28.00000 | 0,031 | 16.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.95 | Put | | 80.00000 | 0,070 | 16.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.85 | Call | | 77.00000 | 0,085 | 16.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.85 | Put | | 29.00000 | 0,024 | 16.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.75 | Call | | 158.00000 | 0,168 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.75 | Put | | 10.00000 | 0,007 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.55 | Call | | 349.00000 | 0,362 | 22.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.55 | Put | | 1.00000 | 0,001 | 22.12 | 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 | 14/12/2009 | Foreign Exchange Future | 6.45 | Call | | 449.00000 | 0,461 | 23.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.45 | Put | | 1.00000 | 0,000 | 23.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.35 | Call | | 549.00000 | 0,561 | 25.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.35 | Put | | 1.00000 | 0,000 | 25.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.30 | Call | | 599.00000 | 0,611 | 26.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.30 | Put | | 1.00000 | 0,000 | 26.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.40 | Call | | 499.00000 | 0,511 | 24.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.40 | Put | | 1.00000 | 0,000 | 24.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.30 | Call | | 0.00000 | 0,000 | 22.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.30 | Put | | 402.00000 | 0,389 | 22.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.20 | Call | | 2.00000 | 0,002 | 20.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.20 | Put | | 304.00000 | 0,291 | 20.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.10 | Call | | 5.00000 | 0,006 | 18.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.10 | Put | | 207.00000 | 0,195 | 18.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.00 | Call | | 16.00000 | 0,018 | 17.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.00 | Put | | 118.00000 | 0,107 | 17.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.90 | Call | | 46.00000 | 0,052 | 15.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.90 | Put | | 48.00000 | 0,041 | 15.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.80 | Call | | 115.00000 | 0,124 | 17.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.80 | Put | | 17.00000 | 0,013 | 17.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.70 | Call | | 204.00000 | 0,215 | 19.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.70 | Put | | 6.00000 | 0,004 | 19.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.60 | Call | | 300.00000 | 0,312 | 21.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.60 | Put | | 2.00000 | 0,001 | 21.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.50 | Call | | 399.00000 | 0,411 | 23.01 | 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 | 14/12/2009 | Foreign Exchange Future | 6.50 | Put | | 1.00000 | 0,000 | 23.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.65 | Call | | 251.00000 | 0,263 | 20.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.65 | Put | | 3.00000 | 0,002 | 20.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.05 | Put | | 8,152.00000 | 8,139 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 67.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 6,152.00000 | 6,139 | 67.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.05 | Call | | 0.00000 | 0,000 | 48.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.05 | Put | | 2,152.00000 | 2,139 | 48.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.05 | Call | | 2,849.00000 | 2,861 | 30.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,000 | 30.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.05 | Call | | 3,849.00000 | 3,861 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.05 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.00 | Put | | 8,102.00000 | 8,089 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 67.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 6,102.00000 | 6,089 | 67.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 59.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 4,102.00000 | 4,089 | 59.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 47.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 2,102.00000 | 2,089 | 47.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.00 | Call | | 1,899.00000 | 1,911 | 45.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.00 | Put | | 1.00000 | 0,000 | 45.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.00 | Call | | 2,899.00000 | 2,911 | 29.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,000 | 29.33 | 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 | 14/12/2009 | Foreign Exchange Future | 3.00 | Call | | 3,899.00000 | 3,911 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.00 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 8,202.00000 | 8,189 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 67.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 6,202.00000 | 6,189 | 67.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 48.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 2,202.00000 | 2,189 | 48.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.10 | Call | | 2,799.00000 | 2,811 | 31.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,000 | 31.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.10 | Call | | 3,799.00000 | 3,811 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.10 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 8,052.00000 | 8,039 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 67.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 6,052.00000 | 6,039 | 67.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 59.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 4,052.00000 | 4,039 | 59.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 0.00000 | 0,000 | 47.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 2,052.00000 | 2,039 | 47.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.95 | Call | | 1,949.00000 | 1,961 | 46.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 0,000 | 46.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.95 | Call | | 2,949.00000 | 2,961 | 28.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,000 | 28.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.95 | Call | | 3,949.00000 | 3,961 | 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 | 14/12/2009 | Foreign Exchange Future | 2.95 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.20 | Put | | 8,302.00000 | 8,289 | 67.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 67.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 6,302.00000 | 6,289 | 67.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 60.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 4,302.00000 | 4,289 | 60.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 48.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 2,302.00000 | 2,289 | 48.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.20 | Call | | 1,699.00000 | 1,711 | 43.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.20 | Put | | 1.00000 | 0,000 | 43.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.20 | Call | | 2,699.00000 | 2,711 | 33.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,000 | 33.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.20 | Call | | 3,699.00000 | 3,711 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.20 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | | | 6.96680 | 6.95630 | | 16.43 | 3,964,109.20 | 569 | 15,152.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 41.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 7,844.00000 | 7,833 | 41.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 35.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 5,844.00000 | 5,833 | 35.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 1.00000 | 0,001 | 29.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,845.00000 | 3,834 | 29.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 13.00000 | 0,014 | 25.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,857.00000 | 1,847 | 25.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,162.00000 | 1,173 | 18.52 | 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 | 5.80 | Put | | 6.00000 | 0,006 | 18.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,157.00000 | 2,167 | 25.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 0,000 | 25.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,156.00000 | 3,167 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Call | | 4,156.00000 | 4,167 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 41.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 7,944.00000 | 7,933 | 41.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 35.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 5,944.00000 | 5,933 | 35.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,001 | 29.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 3,944.00000 | 3,934 | 29.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 12.00000 | 0,013 | 25.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1,956.00000 | 1,946 | 25.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 1,063.00000 | 1,074 | 17.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 7.00000 | 0,007 | 17.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 2,057.00000 | 2,067 | 25.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 0,000 | 25.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 3,056.00000 | 3,067 | 28.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 28.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Call | | 4,056.00000 | 4,067 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 7,994.00000 | 7,983 | 42.07 | 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 | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 35.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 5,994.00000 | 5,983 | 35.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 29.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 3,994.00000 | 3,983 | 29.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 11.00000 | 0,012 | 26.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2,005.00000 | 1,995 | 26.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 1,014.00000 | 1,025 | 17.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 8.00000 | 0,008 | 17.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 2,007.00000 | 2,018 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 0,001 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 3,006.00000 | 3,017 | 28.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 28.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Call | | 4,006.00000 | 4,017 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 41.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 7,894.00000 | 7,883 | 41.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 35.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,894.00000 | 5,883 | 35.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 1.00000 | 0,001 | 29.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,895.00000 | 3,884 | 29.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 13.00000 | 0,014 | 25.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,907.00000 | 1,897 | 25.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,113.00000 | 1,124 | 18.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 7.00000 | 0,007 | 18.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,107.00000 | 2,117 | 25.30 | 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 | 4.85 | Put | | 1.00000 | 0,000 | 25.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 3,106.00000 | 3,117 | 27.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Call | | 4,106.00000 | 4,117 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 41.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 7,794.00000 | 7,783 | 41.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 34.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 5,794.00000 | 5,783 | 34.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 1.00000 | 0,001 | 29.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,795.00000 | 3,784 | 29.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 14.00000 | 0,015 | 25.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,808.00000 | 1,798 | 25.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,211.00000 | 1,222 | 18.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 5.00000 | 0,005 | 18.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,207.00000 | 2,217 | 25.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,000 | 25.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,206.00000 | 3,217 | 27.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 27.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Call | | 4,206.00000 | 4,217 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 40.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 7,494.00000 | 7,483 | 40.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 34.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 5,494.00000 | 5,483 | 34.07 | 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 | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1.00000 | 0,001 | 28.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 3,495.00000 | 3,484 | 28.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 20.00000 | 0,022 | 23.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1,514.00000 | 1,505 | 23.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 1,509.00000 | 1,519 | 21.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 3.00000 | 0,002 | 21.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 2,506.00000 | 2,517 | 26.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 26.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 3,506.00000 | 3,517 | 24.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 24.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Call | | 4,506.00000 | 4,517 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 41.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,694.00000 | 7,683 | 41.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 34.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,694.00000 | 5,683 | 34.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1.00000 | 0,001 | 28.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,695.00000 | 3,684 | 28.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 16.00000 | 0,017 | 24.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,710.00000 | 1,700 | 24.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,310.00000 | 1,321 | 19.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 4.00000 | 0,004 | 19.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,307.00000 | 2,317 | 25.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 1.00000 | 0,000 | 25.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,306.00000 | 3,317 | 26.31 | 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 | 3.65 | Put | | 0.00000 | 0,000 | 26.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Call | | 4,306.00000 | 4,317 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 41.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 7,744.00000 | 7,733 | 41.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 34.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,744.00000 | 5,733 | 34.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1.00000 | 0,001 | 29.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,745.00000 | 3,734 | 29.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 15.00000 | 0,016 | 24.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,759.00000 | 1,749 | 24.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,261.00000 | 1,272 | 19.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 5.00000 | 0,005 | 19.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,257.00000 | 2,267 | 25.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 0,000 | 25.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,256.00000 | 3,267 | 26.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 26.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Call | | 4,256.00000 | 4,267 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 40.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,644.00000 | 7,633 | 40.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 34.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,644.00000 | 5,633 | 34.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1.00000 | 0,001 | 28.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,645.00000 | 3,634 | 28.90 | 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 | 8.60 | Call | | 17.00000 | 0,018 | 24.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,661.00000 | 1,651 | 24.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,360.00000 | 1,371 | 20.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 4.00000 | 0,004 | 20.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,356.00000 | 2,367 | 26.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 26.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,356.00000 | 3,367 | 25.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 25.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Call | | 4,356.00000 | 4,367 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 40.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 7,594.00000 | 7,583 | 40.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 34.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,594.00000 | 5,583 | 34.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1.00000 | 0,001 | 28.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,595.00000 | 3,584 | 28.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 18.00000 | 0,019 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,612.00000 | 1,602 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,409.00000 | 1,420 | 20.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 3.00000 | 0,003 | 20.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,406.00000 | 2,417 | 26.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 26.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,406.00000 | 3,417 | 25.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 25.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Call | | 4,406.00000 | 4,417 | 21.41 | 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 | 2.55 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 40.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 7,544.00000 | 7,533 | 40.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 34.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,544.00000 | 5,533 | 34.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1.00000 | 0,001 | 28.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,545.00000 | 3,534 | 28.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 19.00000 | 0,020 | 23.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,563.00000 | 1,553 | 23.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 1,459.00000 | 1,470 | 20.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 3.00000 | 0,003 | 20.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,456.00000 | 2,467 | 26.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 26.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,456.00000 | 3,467 | 25.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 25.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Call | | 4,456.00000 | 4,467 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 40.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 7,444.00000 | 7,433 | 40.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 5,444.00000 | 5,433 | 33.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1.00000 | 0,001 | 28.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 3,445.00000 | 3,434 | 28.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 21.00000 | 0,023 | 23.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1,465.00000 | 1,456 | 23.46 | 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 | 5.40 | Call | | 1,558.00000 | 1,569 | 21.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 2.00000 | 0,002 | 21.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 2,556.00000 | 2,567 | 26.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 26.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 3,556.00000 | 3,567 | 24.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 24.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Call | | 4,556.00000 | 4,567 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Put | | 0.00000 | 0,000 | 21.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 872.00000 | 0,883 | 17.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 16.00000 | 0,016 | 17.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 966.00000 | 0,978 | 17.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 10.00000 | 0,011 | 17.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 919.00000 | 0,930 | 17.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 13.00000 | 0,013 | 17.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 232.00000 | 0,241 | 16.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 226.00000 | 0,224 | 16.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 286.00000 | 0,295 | 16.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 180.00000 | 0,178 | 16.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 346.00000 | 0,356 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 140.00000 | 0,139 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 486.00000 | 0,497 | 16.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 80.00000 | 0,080 | 16.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 564.00000 | 0,576 | 16.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 58.00000 | 0,059 | 16.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 648.00000 | 0,659 | 17.00 | 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 | 6.35 | Put | | 42.00000 | 0,042 | 17.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 735.00000 | 0,746 | 17.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 29.00000 | 0,029 | 17.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 826.00000 | 0,837 | 17.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 20.00000 | 0,020 | 17.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 780.00000 | 0,791 | 17.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 24.00000 | 0,024 | 17.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 177.00000 | 0,185 | 17.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 321.00000 | 0,318 | 17.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 212.00000 | 0,221 | 16.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 256.00000 | 0,254 | 16.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 258.00000 | 0,267 | 16.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 202.00000 | 0,200 | 16.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 315.00000 | 0,325 | 16.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 159.00000 | 0,158 | 16.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 379.00000 | 0,389 | 16.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 123.00000 | 0,122 | 16.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 449.00000 | 0,459 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 93.00000 | 0,092 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 524.00000 | 0,536 | 16.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 68.00000 | 0,069 | 16.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 605.00000 | 0,617 | 16.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 49.00000 | 0,050 | 16.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 691.00000 | 0,702 | 17.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 35.00000 | 0,035 | 17.05 | 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 | 6.65 | Call | | 413.00000 | 0,424 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 107.00000 | 0,107 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 8,144.00000 | 8,133 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 36.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 6,144.00000 | 6,133 | 36.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 29.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 4,144.00000 | 4,133 | 29.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 9.00000 | 0,009 | 26.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 2,153.00000 | 2,142 | 26.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 1,857.00000 | 1,868 | 23.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 0,001 | 23.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 2,856.00000 | 2,867 | 27.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 27.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Call | | 3,856.00000 | 3,867 | 22.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 22.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 8,094.00000 | 8,083 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 6,094.00000 | 6,083 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 29.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 4,094.00000 | 4,083 | 29.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 9.00000 | 0,010 | 26.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 2,103.00000 | 2,093 | 26.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 194.00000 | 0,202 | 16.91 | 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 | 7.05 | Put | | 288.00000 | 0,285 | 16.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 1,907.00000 | 1,918 | 24.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 0,001 | 24.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 2,906.00000 | 2,917 | 28.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 28.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Call | | 3,906.00000 | 3,917 | 22.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 22.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 8,044.00000 | 8,033 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 35.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 6,044.00000 | 6,033 | 35.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 29.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 4,044.00000 | 4,033 | 29.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 10.00000 | 0,011 | 26.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2,054.00000 | 2,044 | 26.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 1,957.00000 | 1,968 | 24.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 1.00000 | 0,001 | 24.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 2,956.00000 | 2,967 | 28.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 28.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Call | | 3,956.00000 | 3,967 | 21.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 21.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 8,194.00000 | 8,183 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 36.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 6,194.00000 | 6,183 | 36.24 | 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 | 11.15 | Call | | 0.00000 | 0,000 | 30.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 4,194.00000 | 4,183 | 30.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 8.00000 | 0,009 | 26.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2,202.00000 | 2,192 | 26.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 161.00000 | 0,169 | 17.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 355.00000 | 0,352 | 17.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 1,808.00000 | 1,818 | 23.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 2.00000 | 0,001 | 23.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 2,806.00000 | 2,817 | 27.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 27.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Call | | 3,806.00000 | 3,817 | 22.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 22.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 8,294.00000 | 8,283 | 42.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 36.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 6,294.00000 | 6,283 | 36.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 30.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 4,294.00000 | 4,283 | 30.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 7.00000 | 0,007 | 26.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 2,301.00000 | 2,290 | 26.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 134.00000 | 0,141 | 17.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 428.00000 | 0,424 | 17.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 1,708.00000 | 1,718 | 22.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 2.00000 | 0,001 | 22.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 2,706.00000 | 2,717 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 27.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Call | | 3,706.00000 | 3,717 | 23.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 23.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | | | 7.01440 | 7.00470 | | 16.90 | 0.00 | 0 | 426.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 31.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 7,595.00000 | 7,586 | 31.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 1.00000 | 0,001 | 28.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 5,596.00000 | 5,587 | 28.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 6.00000 | 0,006 | 25.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,601.00000 | 3,592 | 25.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 62.00000 | 0,066 | 23.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,657.00000 | 1,652 | 23.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 551.00000 | 0,565 | 16.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 146.00000 | 0,151 | 16.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 1,416.00000 | 1,427 | 17.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 11.00000 | 0,013 | 17.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 2,407.00000 | 2,417 | 24.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 2.00000 | 0,003 | 24.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 3,405.00000 | 3,415 | 28.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,001 | 28.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Call | | 4,405.00000 | 4,414 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 31.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 7,545.00000 | 7,536 | 31.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 1.00000 | 0,001 | 28.64 | 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 | 12.55 | Put | | 5,546.00000 | 5,537 | 28.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 6.00000 | 0,006 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 3,551.00000 | 3,542 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 65.00000 | 0,069 | 22.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,610.00000 | 1,605 | 22.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 584.00000 | 0,598 | 16.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 129.00000 | 0,134 | 16.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 1,465.00000 | 1,476 | 18.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 10.00000 | 0,012 | 18.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 2,457.00000 | 2,466 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 2.00000 | 0,002 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Call | | 3,455.00000 | 3,465 | 28.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,001 | 28.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Call | | 4,455.00000 | 4,464 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 31.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 7,495.00000 | 7,486 | 31.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 1.00000 | 0,001 | 28.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 5,496.00000 | 5,487 | 28.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 6.00000 | 0,007 | 25.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 3,501.00000 | 3,493 | 25.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 68.00000 | 0,072 | 22.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,563.00000 | 1,558 | 22.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 619.00000 | 0,632 | 16.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 114.00000 | 0,118 | 16.11 | 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 | 5.50 | Call | | 1,514.00000 | 1,525 | 18.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.50 | Put | | 9.00000 | 0,011 | 18.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Call | | 2,506.00000 | 2,516 | 24.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Put | | 1.00000 | 0,002 | 24.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50 | Call | | 3,505.00000 | 3,514 | 28.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 28.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Call | | 4,505.00000 | 4,514 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Call | | 488.00000 | 0,502 | 16.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Put | | 183.00000 | 0,188 | 16.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 32.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Put | | 7,845.00000 | 7,836 | 32.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Call | | 1.00000 | 0,001 | 29.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Put | | 5,846.00000 | 5,837 | 29.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Call | | 4.00000 | 0,004 | 25.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Put | | 3,849.00000 | 3,840 | 25.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Call | | 51.00000 | 0,054 | 24.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Put | | 1,896.00000 | 1,890 | 24.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Call | | 404.00000 | 0,417 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Put | | 249.00000 | 0,253 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Call | | 1,172.00000 | 1,183 | 16.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Put | | 17.00000 | 0,019 | 16.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Call | | 2,158.00000 | 2,168 | 22.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Put | | 3.00000 | 0,004 | 22.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Call | | 3,155.00000 | 3,165 | 28.03 | 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 | 3.85 | Put | | 0.00000 | 0,001 | 28.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.85 | Call | | 4,155.00000 | 4,164 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 32.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,745.00000 | 7,736 | 32.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 1.00000 | 0,001 | 29.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,746.00000 | 5,737 | 29.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 5.00000 | 0,005 | 25.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,750.00000 | 3,741 | 25.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 55.00000 | 0,059 | 23.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,800.00000 | 1,795 | 23.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 459.00000 | 0,472 | 16.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 204.00000 | 0,208 | 16.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,269.00000 | 1,280 | 16.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 14.00000 | 0,016 | 16.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,257.00000 | 2,267 | 23.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 2.00000 | 0,003 | 23.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 3,255.00000 | 3,265 | 28.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,001 | 28.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Call | | 4,255.00000 | 4,264 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 32.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 7,895.00000 | 7,886 | 32.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 0,001 | 29.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 5,896.00000 | 5,887 | 29.33 | 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 | 10.90 | Call | | 4.00000 | 0,004 | 25.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.90 | Put | | 3,899.00000 | 3,890 | 25.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.90 | Call | | 49.00000 | 0,052 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.90 | Put | | 1,944.00000 | 1,938 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.90 | Call | | 379.00000 | 0,392 | 16.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.90 | Put | | 274.00000 | 0,278 | 16.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90 | Call | | 1,123.00000 | 1,135 | 15.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90 | Put | | 18.00000 | 0,021 | 15.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90 | Call | | 2,108.00000 | 2,118 | 22.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90 | Put | | 3.00000 | 0,004 | 22.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Call | | 3,105.00000 | 3,115 | 27.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,001 | 27.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Call | | 4,105.00000 | 4,114 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 32.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Put | | 7,795.00000 | 7,786 | 32.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Call | | 1.00000 | 0,001 | 29.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Put | | 5,796.00000 | 5,787 | 29.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Call | | 4.00000 | 0,005 | 25.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Put | | 3,799.00000 | 3,791 | 25.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Call | | 53.00000 | 0,056 | 23.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Put | | 1,848.00000 | 1,842 | 23.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Call | | 431.00000 | 0,444 | 16.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Put | | 226.00000 | 0,230 | 16.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Call | | 1,220.00000 | 1,232 | 16.58 | 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 | 5.80 | Put | | 15.00000 | 0,018 | 16.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 2,208.00000 | 2,218 | 22.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 3.00000 | 0,004 | 22.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 3,205.00000 | 3,215 | 28.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,001 | 28.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.80 | Call | | 4,205.00000 | 4,214 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 32.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 7,645.00000 | 7,636 | 32.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 1.00000 | 0,001 | 28.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 5,646.00000 | 5,637 | 28.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 5.00000 | 0,006 | 25.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 3,650.00000 | 3,642 | 25.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 60.00000 | 0,063 | 23.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,705.00000 | 1,699 | 23.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 519.00000 | 0,533 | 16.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 164.00000 | 0,169 | 16.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 1,367.00000 | 1,378 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 12.00000 | 0,014 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 2,357.00000 | 2,367 | 23.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 2.00000 | 0,003 | 23.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 3,355.00000 | 3,365 | 28.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,001 | 28.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.65 | Call | | 4,355.00000 | 4,364 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 29.65 | 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 | 15.15 | Call | | 0.00000 | 0,000 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Put | | 8,145.00000 | 8,136 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Call | | 1.00000 | 0,001 | 29.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Put | | 6,146.00000 | 6,137 | 29.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Call | | 3.00000 | 0,003 | 25.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Put | | 4,148.00000 | 4,139 | 25.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Call | | 38.00000 | 0,040 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Put | | 2,183.00000 | 2,176 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Call | | 277.00000 | 0,288 | 17.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Put | | 422.00000 | 0,424 | 17.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Call | | 894.00000 | 0,907 | 15.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Put | | 39.00000 | 0,043 | 15.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Call | | 1,860.00000 | 1,870 | 20.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Put | | 5.00000 | 0,006 | 20.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Call | | 2,856.00000 | 2,865 | 26.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,001 | 26.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Call | | 3,855.00000 | 3,864 | 29.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 29.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10 | Put | | 8,095.00000 | 8,086 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10 | Call | | 1.00000 | 0,001 | 29.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10 | Put | | 6,096.00000 | 6,087 | 29.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10 | Call | | 3.00000 | 0,003 | 25.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10 | Put | | 4,098.00000 | 4,089 | 25.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.10 | Call | | 41.00000 | 0,043 | 24.63 | 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 | 9.10 | Put | | 2,136.00000 | 2,129 | 24.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 294.00000 | 0,306 | 17.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 389.00000 | 0,392 | 17.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 937.00000 | 0,950 | 15.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 32.00000 | 0,036 | 15.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 1,910.00000 | 1,920 | 21.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 5.00000 | 0,006 | 21.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 2,905.00000 | 2,915 | 27.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,001 | 27.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.10 | Call | | 3,905.00000 | 3,914 | 29.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 7,995.00000 | 7,986 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 1.00000 | 0,001 | 29.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,996.00000 | 5,987 | 29.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 3.00000 | 0,004 | 25.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,998.00000 | 3,990 | 25.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 46.00000 | 0,049 | 24.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 2,041.00000 | 2,035 | 24.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 332.00000 | 0,344 | 16.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 327.00000 | 0,330 | 16.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,027.00000 | 1,039 | 15.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 22.00000 | 0,025 | 15.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,009.00000 | 2,019 | 21.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.00 | Put | | 4.00000 | 0,005 | 21.65 | 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 | 4.00 | Call | | 3,005.00000 | 3,015 | 27.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,001 | 27.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.00 | Call | | 4,005.00000 | 4,014 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 32.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 7,945.00000 | 7,936 | 32.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 1.00000 | 0,001 | 29.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 5,946.00000 | 5,937 | 29.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 3.00000 | 0,004 | 25.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 3,948.00000 | 3,940 | 25.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 48.00000 | 0,050 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,993.00000 | 1,986 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 355.00000 | 0,367 | 16.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 300.00000 | 0,303 | 16.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,075.00000 | 1,087 | 15.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 20.00000 | 0,023 | 15.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,058.00000 | 2,069 | 21.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 3.00000 | 0,005 | 21.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,055.00000 | 3,065 | 27.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,001 | 27.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Call | | 4,055.00000 | 4,064 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 8,195.00000 | 8,186 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 0,001 | 29.84 | 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 | 13.20 | Put | | 6,196.00000 | 6,187 | 29.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 3.00000 | 0,003 | 25.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 4,198.00000 | 4,189 | 25.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 36.00000 | 0,038 | 24.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 2,231.00000 | 2,224 | 24.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 261.00000 | 0,272 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 456.00000 | 0,458 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 851.00000 | 0,864 | 15.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 46.00000 | 0,050 | 15.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 1,810.00000 | 1,821 | 20.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 5.00000 | 0,007 | 20.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 2,806.00000 | 2,815 | 26.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,001 | 26.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Call | | 3,805.00000 | 3,814 | 29.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Put | | 0.00000 | 0,000 | 29.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 8,045.00000 | 8,036 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 1.00000 | 0,001 | 29.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 6,046.00000 | 6,037 | 29.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 3.00000 | 0,003 | 25.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 4,048.00000 | 4,039 | 25.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 43.00000 | 0,046 | 24.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 2,088.00000 | 2,082 | 24.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 312.00000 | 0,324 | 17.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 357.00000 | 0,360 | 17.09 | 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 | 6.05 | Call | | 982.00000 | 0,994 | 15.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 27.00000 | 0,030 | 15.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 1,959.00000 | 1,969 | 21.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 4.00000 | 0,005 | 21.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 2,955.00000 | 2,965 | 27.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,001 | 27.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Call | | 3,955.00000 | 3,964 | 29.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 29.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 8,245.00000 | 8,236 | 32.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 0,001 | 29.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 6,246.00000 | 6,237 | 29.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 3.00000 | 0,003 | 26.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 4,248.00000 | 4,239 | 26.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 33.00000 | 0,035 | 24.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 2,278.00000 | 2,271 | 24.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 246.00000 | 0,257 | 17.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 491.00000 | 0,493 | 17.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 810.00000 | 0,823 | 15.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 55.00000 | 0,059 | 15.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 1,761.00000 | 1,771 | 20.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 6.00000 | 0,007 | 20.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 2,756.00000 | 2,766 | 26.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,002 | 26.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Call | | 3,755.00000 | 3,764 | 29.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R | On 14/06/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 29.17 | 0.00 | 0 | 0.00 |
| CRD1 | On 04/02/2010 | Index Future | | | 130.90900 | 130.80400 | | | 0.00 | 0 | 2.00 |
| CRD1 | On 06/05/2010 | Index Future | | | 133.30500 | 133.19900 | | | 0.00 | 0 | 0.00 |
| GOVI | On 04/02/2010 | GOVI | | | 302.80200 | 302.56400 | | 5.37 | 0.00 | 0 | 1,132.00 |
| GOVI | On 04/02/2010 | GOVI | 304.00 | Call | | 19,136.00000 | 1,992 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI | On 04/02/2010 | GOVI | 304.00 | Put | | 33,496.00000 | 3,190 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI | On 06/05/2010 | GOVI | | | 308.34600 | 308.10400 | | 6.80 | 0.00 | 0 | 0.00 |
| GOVI | On 06/05/2010 | GOVI | 309.80 | Call | | 45,337.00000 | 4,628 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI | On 06/05/2010 | GOVI | 309.80 | Put | | 62,297.00000 | 6,081 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI | On 05/08/2010 | GOVI | | | 314.09100 | 313.84400 | | 6.57 | 0.00 | 0 | 0.00 |
| GOVI | On 05/08/2010 | GOVI | 315.60 | Call | | 58,289.00000 | 5,931 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI | On 05/08/2010 | GOVI | 315.60 | Put | | 75,849.00000 | 7,440 | 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 04/02/2010 | Index Future | | | 362.89700 | 362.09300 | | | 0.00 | 0 | 425.00 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| JFRA | On | 04/02/2010 | Jibar Tradeable Future | | | 6.97700 | 6.96600 | | 0.26 | 0.00 | 0 | 0.00 |
| 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 | 15/12/2009 | Jibar Tradeable Future | | | 7.25000 | 7.25000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 20/01/2010 | Jibar Tradeable Future | | | 7.21000 | 7.21000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/02/2010 | Jibar Tradeable Future | | | 7.12000 | 7.12000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/03/2010 | Jibar Tradeable Future | | | 7.09000 | 7.09000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/04/2010 | Jibar Tradeable Future | | | 7.09000 | 7.09000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/05/2010 | Jibar Tradeable Future | | | 7.11000 | 7.10000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2010 | Jibar Tradeable Future | | | 7.14000 | 7.13000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/09/2010 | Jibar Tradeable Future | | | 7.31000 | 7.29000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/12/2010 | Jibar Tradeable Future | | | 7.54000 | 7.51000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 7.87000 | 7.86000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 8.23000 | 8.23000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 8.63000 | 8.63000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 04/02/2010 | JNOTE | | | 7.88100 | 7.85100 | | 2.63 | 0.00 | 0 | 0.00 |
| JN05 | On | 04/02/2010 | JNOTE | | | 8.79400 | 8.73500 | | 5.41 | 0.00 | 0 | 0.00 |
| JN10 | On | 04/02/2010 | JNOTE | | | 9.02700 | 8.93500 | | 8.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| JROD | On | 31/12/2009 | Rodi | | | 6.84200 | 6.85200 | | | 0.00 | 0 | 0.00 |
| JROD | On | 29/01/2010 | Rodi | | | 7.00900 | 7.03400 | | | 0.00 | 0 | 0.00 |
| JROD | On | 26/02/2010 | Rodi | | | 6.98400 | 7.00200 | | | 0.00 | 0 | 0.00 |
| JROD | On | 31/03/2010 | Rodi | | | 7.18400 | 7.20000 | | | 0.00 | 0 | 0.00 |
| OTH1 | On | 04/02/2010 | Index Future | | | 291.83000 | 291.63000 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 06/05/2010 | Index Future | | | 297.17200 | 296.97000 | | | 0.00 | 0 | 0.00 |
| R155 | On | 04/02/2010 | Bond Future | | | 7.60100 | 7.62100 | | 1.50 | 0.00 | 0 | 31.00 |
| R155 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,197 | 1.50 | 0.00 | 0 | 0.00 |
| R155 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 184.00000 | 0,350 | 1.50 | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | | | 8.42500 | 8.44700 | | 5.25 | 0.00 | 0 | 6,593.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Call | | 110.00000 | 0,112 | 5.12 | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Put | | 3,654.00000 | 3,546 | 5.12 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | | | 8.49500 | 8.51800 | | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,600.00000 | 1,649 | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,686.00000 | 1,625 | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | | | 8.53800 | 8.56200 | | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 2,512.00000 | 2,572 | 5.10 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,657.00000 | 1,608 | 5.10 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | | | 9.03300 | 9.03300 | | 11.50 | 257,409,448.46 | 2,258 | 18,786.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 164.00000 | 0,159 | 11.28 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 7,882.00000 | 7,877 | 11.28 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | | | 9.08000 | 9.08000 | | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 3,043.00000 | 3,031 | 11.50 | 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 | 06/05/2010 | Bond Future | 9.00 | Put | | 3,787.00000 | 3,775 | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | | | 9.11300 | 9.11400 | | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,994.00000 | 4,907 | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 3,760.00000 | 3,664 | 11.75 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | | | 8.48900 | 8.51000 | | 5.00 | 0.00 | 0 | 486.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 21.00000 | 0,016 | 4.87 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 4,099.00000 | 4,011 | 4.87 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | | | 8.55600 | 8.57900 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,179.00000 | 1,150 | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,477.00000 | 1,361 | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.59700 | 8.62100 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 2,444.00000 | 2,394 | 4.84 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 1,097.00000 | 0,961 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | | | 9.06300 | 9.08400 | | 7.50 | 0.00 | 0 | 1,570.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 70.00000 | 0,064 | 7.27 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 4,855.00000 | 4,738 | 7.27 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | | | 9.13400 | 9.15700 | | 7.75 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,531.00000 | 1,549 | 7.63 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,337.00000 | 2,237 | 7.63 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | | | 9.18600 | 9.20900 | | 7.50 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,610.00000 | 2,538 | 7.50 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,407.00000 | 2,220 | 7.50 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | | | 9.05500 | 9.07600 | | 8.50 | 0.00 | 0 | 4,207.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 77.00000 | 0,069 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 5,293.00000 | 5,164 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Call | | 1,113.00000 | 1,108 | 8.50 | 0.00 | 0 | 100.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Put | | 1,551.00000 | 1,425 | 8.50 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 258.00000 | 0,239 | 8.28 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 3,646.00000 | 3,507 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | | | 9.12000 | 9.14200 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,713.00000 | 1,728 | 8.36 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,515.00000 | 2,406 | 8.36 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | | | 9.16800 | 9.19100 | | 8.75 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,877.00000 | 2,884 | 8.75 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,554.00000 | 2,434 | 8.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | | | 8.54900 | 8.57100 | | 4.50 | 0.00 | 0 | 2.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 13.00000 | 0,013 | 4.37 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 3,525.00000 | 3,455 | 4.37 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.63700 | 8.66100 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 1,222.00000 | 1,250 | 4.29 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 953.00000 | 0,908 | 4.29 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.69600 | 8.72100 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,803.00000 | 1,819 | 4.32 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 1,013.00000 | 0,958 | 4.32 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | | | 9.14300 | 9.16400 | | 9.50 | 0.00 | 0 | 600.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 70.00000 | 0,064 | 9.22 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 5,688.00000 | 5,558 | 9.22 | 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 | 06/05/2010 | Bond Future | | | 9.20700 | 9.22900 | | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,268.00000 | 2,287 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 2,147.00000 | 2,038 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | | | 9.25600 | 9.27800 | | 9.75 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,542.00000 | 3,538 | 9.94 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,293.00000 | 2,164 | 9.94 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | | | 9.14000 | 9.16100 | | 10.25 | 0.00 | 0 | 5,004.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 199.00000 | 0,203 | 9.99 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 4,372.00000 | 4,247 | 9.99 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | | | 9.19600 | 9.21800 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,376.00000 | 2,345 | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 2,184.00000 | 2,021 | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | | | 9.23800 | 9.26100 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,687.00000 | 3,695 | 10.45 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,288.00000 | 2,160 | 10.45 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | | | 8.75200 | 8.75200 | | 14.25 | 0.00 | 0 | 1,800.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 9.00000 | 0,007 | 13.63 | 0.00 | 0 | 2,500.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 11,318.00000 | 11,316 | 13.63 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Call | | 9,077.00000 | 9,070 | 15.81 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Put | | 43.00000 | 0,036 | 15.81 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | | | 8.78100 | 8.78100 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,846.00000 | 1,803 | 14.57 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 4,152.00000 | 4,109 | 14.57 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.79900 | 8.79900 | | 14.75 | 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 | | 3,534.00000 | 3,448 | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 3,926.00000 | 3,840 | 14.75 | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/02/2010 | Index Future | | | 299.03500 | 298.80000 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 06/05/2010 | Index Future | | | 304.50900 | 304.27100 | | | 0.00 | 0 | 0.00 |

Total for Derivatives : **915,696,541.06** **79,795** **161,474.00**

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 | | | 7.55000 | 7.57000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 8.36500 | 8.38500 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 8.99000 | 9.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 8.43500 | 8.45500 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 9.01000 | 9.03000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 9.01000 | 9.03000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 8.49000 | 8.51000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 9.09500 | 9.11500 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 9.10000 | 9.12000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.71500 | 8.72500 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Total for j-Bonds : | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | 915,696,541.06 | 79,795 | 161,474.00 |