



Daily MTM Report

Daily summary for: 29/01/2010

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 15/03/2010 Foreign Exchange Future | | | 7.61330 | 7.63890 | | 17.18 | 57,647,907.60 | 7,572 | 267,901.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Put | | 8,861.00000 | 8,887,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 44.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Put | | 6,861.00000 | 6,887,000 | 44.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Put | | 8,611.00000 | 8,637,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 44.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Put | | 6,611.00000 | 6,637,000 | 44.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Call | | 40.00000 | 34,000 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Put | | 651.00000 | 671,000 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Call | | 443.00000 | 422,000 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Put | | 54.00000 | 59,000 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Call | | 1,390.00000 | 1,364,000 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Put | | 1.00000 | 1,000 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 5.25 | Call | | 2,389.00000 | 2,363,000 | 24.49 | 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 | 5.25 | Put | | 0.00000 | 0,000 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 3,389.00000 | 3,363,000 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 8,361.00000 | 8,387,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 659.00000 | 635,000 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 20.00000 | 22,000 | 18.50 | 0.00 | 0 | 9,671.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 1,639.00000 | 1,614,000 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 1,000 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 2,639.00000 | 2,613,000 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 3,639.00000 | 3,613,000 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 8,411.00000 | 8,437,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 43.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 6,411.00000 | 6,437,000 | 43.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 3,589.00000 | 3,563,000 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 8,511.00000 | 8,537,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 4,511.00000 | 4,537,000 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 526.00000 | 504,000 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 37.00000 | 41,000 | 18.17 | 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 | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 1,489.00000 | 1,464,000 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 0.00000 | 1,000 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 3,489.00000 | 3,463,000 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 8,811.00000 | 8,837,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 44.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 6,811.00000 | 6,837,000 | 44.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 9,011.00000 | 9,037,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 44.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,011.00000 | 7,037,000 | 44.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 14.00000 | 11,000 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,025.00000 | 1,048,000 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,989.00000 | 1,963,000 | 25.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 25.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,989.00000 | 2,963,000 | 22.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 22.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 8,961.00000 | 8,987,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 44.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 6,961.00000 | 6,987,000 | 44.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 8,911.00000 | 8,937,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 44.53 | 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 | 14.55 | Put | | 6,911.00000 | 6,937,000 | 44.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 8,711.00000 | 8,737,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 44.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 6,711.00000 | 6,737,000 | 44.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 8,761.00000 | 8,787,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 44.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 6,761.00000 | 6,787,000 | 44.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 8,661.00000 | 8,687,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 44.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 6,661.00000 | 6,687,000 | 44.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 1,340.00000 | 1,314,000 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 1.00000 | 1,000 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Call | | 2,339.00000 | 2,313,000 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,000 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Call | | 3,339.00000 | 3,313,000 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 8,561.00000 | 8,587,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 43.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 6,561.00000 | 6,587,000 | 43.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 8,461.00000 | 8,487,000 | 46.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 43.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 6,461.00000 | 6,487,000 | 43.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 4,961.00000 | 4,987,000 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 3,539.00000 | 3,513,000 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 45.00000 | 39,000 | 19.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 606.00000 | 626,000 | 19.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 484.00000 | 462,000 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 45.00000 | 49,000 | 18.06 | 0.00 | 0 | 5,110.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 1,439.00000 | 1,414,000 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 1,000 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Call | | 2,439.00000 | 2,413,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Call | | 3,439.00000 | 3,413,000 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 31.00000 | 26,000 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 742.00000 | 763,000 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 366.00000 | 346,000 | 17.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 77.00000 | 83,000 | 17.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 1,290.00000 | 1,264,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 1.00000 | 1,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Call | | 2,289.00000 | 2,263,000 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Call | | 3,289.00000 | 3,263,000 | 25.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 1,042.00000 | 1,016,000 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 3.00000 | 3,000 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 2,039.00000 | 2,013,000 | 25.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 25.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 3,039.00000 | 3,013,000 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 296.00000 | 278,000 | 17.51 | 0.00 | 0 | 125.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 107.00000 | 115,000 | 17.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 1,191.00000 | 1,165,000 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 2.00000 | 2,000 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 2,189.00000 | 2,163,000 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 3,189.00000 | 3,163,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 27.00000 | 22,000 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 788.00000 | 809,000 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 330.00000 | 311,000 | 17.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 91.00000 | 98,000 | 17.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 2,239.00000 | 2,213,000 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 3,239.00000 | 3,213,000 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 1,141.00000 | 1,115,000 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 2.00000 | 2,000 | 20.01 | 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 | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 2,139.00000 | 2,113,000 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 3,139.00000 | 3,113,000 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 40.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 5,411.00000 | 5,437,000 | 40.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 1,091.00000 | 1,066,000 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 2.00000 | 3,000 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 2,089.00000 | 2,063,000 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 3,089.00000 | 3,063,000 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 36.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 4,561.00000 | 4,587,000 | 36.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 13.00000 | 10,000 | 21.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,074.00000 | 1,097,000 | 21.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 161.00000 | 148,000 | 17.58 | 0.00 | 0 | 1,147.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 222.00000 | 235,000 | 17.58 | 0.00 | 0 | 562.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 944.00000 | 919,000 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 5.00000 | 6,000 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,939.00000 | 1,913,000 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,000 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,939.00000 | 2,913,000 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 143.00000 | 131,000 | 17.78 | 0.00 | 0 | 4,010.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 254.00000 | 268,000 | 17.78 | 0.00 | 0 | 100.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 895.00000 | 870,000 | 19.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 6.00000 | 7,000 | 19.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,889.00000 | 1,863,000 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,889.00000 | 2,863,000 | 22.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 22.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 6.00000 | 4,000 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1,417.00000 | 1,441,000 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 614.00000 | 590,000 | 18.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 25.00000 | 27,000 | 18.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 1,589.00000 | 1,564,000 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 1,000 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 2,589.00000 | 2,563,000 | 23.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 23.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 112.00000 | 101,000 | 18.18 | 0.00 | 0 | 9,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 323.00000 | 338,000 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 799.00000 | 774,000 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 10.00000 | 11,000 | 18.82 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,789.00000 | 1,763,000 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,789.00000 | 2,763,000 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 8.00000 | 6,000 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1,269.00000 | 1,293,000 | 22.38 | 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 | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 752.00000 | 727,000 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 13.00000 | 14,000 | 18.71 | 0.00 | 0 | 670.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 1,739.00000 | 1,713,000 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 705.00000 | 681,000 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 16.00000 | 18,000 | 18.61 | 0.00 | 0 | 500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 1,689.00000 | 1,664,000 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 1,000 | 23.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 2,689.00000 | 2,663,000 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 5,461.00000 | 5,487,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 4,461.00000 | 4,487,000 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 570.00000 | 546,000 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 31.00000 | 33,000 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 1,539.00000 | 1,514,000 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 0.00000 | 1,000 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 2,539.00000 | 2,513,000 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 4,361.00000 | 4,387,000 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 404.00000 | 383,000 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 65.00000 | 70,000 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 45.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 7,761.00000 | 7,787,000 | 45.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 1,240.00000 | 1,215,000 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 1.00000 | 2,000 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 2,739.00000 | 2,713,000 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 4,239.00000 | 4,213,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 8,011.00000 | 8,037,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 38.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,011.00000 | 5,037,000 | 38.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 993.00000 | 967,000 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 4.00000 | 4,000 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 2,489.00000 | 2,463,000 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,989.00000 | 3,963,000 | 36.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 36.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 263.00000 | 246,000 | 17.40 | 0.00 | 0 | 8,029.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 124.00000 | 133,000 | 17.40 | 0.00 | 0 | 200.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 4.00000 | 3,000 | 23.38 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 1,515.00000 | 1,540,000 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 4,611.00000 | 4,637,000 | 36.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 233.00000 | 217,000 | 17.29 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 144.00000 | 154,000 | 17.29 | 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 | 7.60 | Call | | 204.00000 | 190,000 | 17.18 | 0.00 | 0 | 238.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 165.00000 | 177,000 | 17.18 | 0.00 | 0 | 220.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 2.00000 | 1,000 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 1,913.00000 | 1,938,000 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 2.00000 | 1,000 | 24.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 1,813.00000 | 1,838,000 | 24.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 182.00000 | 168,000 | 17.38 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 193.00000 | 205,000 | 17.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 98.00000 | 88,000 | 18.38 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 359.00000 | 375,000 | 18.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 37.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 4,811.00000 | 4,837,000 | 37.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 67.00000 | 59,000 | 18.98 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 478.00000 | 496,000 | 18.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 38.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,061.00000 | 5,087,000 | 38.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 35.00000 | 29,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 696.00000 | 716,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 37.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 4,711.00000 | 4,737,000 | 37.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 2.00000 | 1,000 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 2,013.00000 | 2,038,000 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 87.00000 | 77,000 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 398.00000 | 414,000 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 37.55 | 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 | 12.40 | Put | | 4,761.00000 | 4,787,000 | 37.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 76.00000 | 67,000 | 18.78 | 0.00 | 0 | 40.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 437.00000 | 454,000 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 52.00000 | 45,000 | 19.38 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 563.00000 | 582,000 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 38.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 4,861.00000 | 4,887,000 | 38.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 1.00000 | 0,000 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 2,462.00000 | 2,487,000 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 1.00000 | 0,000 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 2,362.00000 | 2,387,000 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 1.00000 | 1,000 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 2,262.00000 | 2,288,000 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 59.00000 | 51,000 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 520.00000 | 538,000 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 39.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 5,261.00000 | 5,287,000 | 39.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 1.00000 | 0,000 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 2,562.00000 | 2,587,000 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 21.00000 | 17,000 | 20.78 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 882.00000 | 904,000 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 39.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,211.00000 | 5,237,000 | 39.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 24.00000 | 19,000 | 20.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 835.00000 | 856,000 | 20.58 | 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 | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 40.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 5,311.00000 | 5,337,000 | 40.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 18.00000 | 15,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 929.00000 | 952,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 40.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 5,361.00000 | 5,387,000 | 40.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 2,761.00000 | 2,787,000 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 0.00000 | 0,000 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 2,661.00000 | 2,687,000 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 16.00000 | 13,000 | 21.18 | 0.00 | 0 | 1.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 977.00000 | 1,000,000 | 21.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 40.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 5,511.00000 | 5,537,000 | 40.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 11.00000 | 8,000 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,122.00000 | 1,145,000 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 43.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 6,011.00000 | 6,037,000 | 43.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 6.00000 | 4,000 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1,367.00000 | 1,391,000 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 41.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 5,611.00000 | 5,637,000 | 41.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 2,911.00000 | 2,937,000 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 9.00000 | 6,000 | 22.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,220.00000 | 1,243,000 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 42.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 5,961.00000 | 5,987,000 | 42.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 41.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 5,711.00000 | 5,737,000 | 41.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,011.00000 | 3,037,000 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 7.00000 | 5,000 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1,318.00000 | 1,342,000 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 41.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 5,561.00000 | 5,587,000 | 41.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 2,861.00000 | 2,887,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 10.00000 | 7,000 | 21.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,171.00000 | 1,194,000 | 21.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 42.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 5,861.00000 | 5,887,000 | 42.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 3.00000 | 2,000 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 1,664.00000 | 1,689,000 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 3.00000 | 2,000 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 1,764.00000 | 1,789,000 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 43.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 6,161.00000 | 6,187,000 | 43.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 2.00000 | 1,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 1,963.00000 | 1,988,000 | 25.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 6,361.00000 | 6,387,000 | 43.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 4,261.00000 | 4,287,000 | 35.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 1.00000 | 1,000 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 2,162.00000 | 2,188,000 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 43.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 6,511.00000 | 6,537,000 | 43.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 4,411.00000 | 4,437,000 | 35.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 4,311.00000 | 4,337,000 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 43.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 6,261.00000 | 6,287,000 | 43.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 4,161.00000 | 4,187,000 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 4,061.00000 | 4,087,000 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 1.00000 | 1,000 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 2,062.00000 | 2,088,000 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 6,311.00000 | 6,337,000 | 43.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 4,211.00000 | 4,237,000 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 34.61 | 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 | 11.75 | Put | | 4,111.00000 | 4,137,000 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 4,011.00000 | 4,037,000 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 33.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 3,911.00000 | 3,937,000 | 33.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 41.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 5,661.00000 | 5,687,000 | 41.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 2,961.00000 | 2,987,000 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 5.00000 | 3,000 | 23.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 1,466.00000 | 1,490,000 | 23.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 42.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 5,761.00000 | 5,787,000 | 42.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 3,261.00000 | 3,287,000 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,161.00000 | 3,187,000 | 30.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,061.00000 | 3,087,000 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 4.00000 | 3,000 | 23.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 1,565.00000 | 1,590,000 | 23.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 42.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 5,811.00000 | 5,837,000 | 42.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 30.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,111.00000 | 3,137,000 | 30.21 | 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 | 9.25 | Call | | 4.00000 | 2,000 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 1,615.00000 | 1,639,000 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 42.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 5,911.00000 | 5,937,000 | 42.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 3,811.00000 | 3,837,000 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 3,711.00000 | 3,737,000 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 3,611.00000 | 3,637,000 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 31.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 3,511.00000 | 3,537,000 | 31.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 31.52 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 3,411.00000 | 3,437,000 | 31.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 3,311.00000 | 3,337,000 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 30.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,211.00000 | 3,237,000 | 30.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 3.00000 | 2,000 | 24.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 1,714.00000 | 1,739,000 | 24.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 43.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 6,061.00000 | 6,087,000 | 43.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 3,961.00000 | 3,987,000 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 33.49 | 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 | 11.50 | Put | | 3,861.00000 | 3,887,000 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 33.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 3,761.00000 | 3,787,000 | 33.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 0.00000 | 0,000 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 3,661.00000 | 3,687,000 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 32.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 3,561.00000 | 3,587,000 | 32.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 3,461.00000 | 3,487,000 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 2.00000 | 1,000 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 1,863.00000 | 1,888,000 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 38.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 4,911.00000 | 4,937,000 | 38.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 2,811.00000 | 2,837,000 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 2,711.00000 | 2,737,000 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 0.00000 | 0,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 2,611.00000 | 2,637,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 1.00000 | 0,000 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 2,512.00000 | 2,537,000 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 1.00000 | 0,000 | 27.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 2,412.00000 | 2,437,000 | 27.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 1.00000 | 1,000 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2,312.00000 | 2,338,000 | 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 | 9.75 | Call | | 1.00000 | 1,000 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 2,112.00000 | 2,138,000 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 37.10 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 4,661.00000 | 4,687,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 1.00000 | 1,000 | 26.27 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 2,212.00000 | 2,238,000 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Call | | 0.00000 | 0,000 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Put | | 3,801.00000 | 3,827,000 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 3,361.00000 | 3,387,000 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 7,961.00000 | 7,987,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 4,039.00000 | 4,013,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 46.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 7,911.00000 | 7,937,000 | 46.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 4,089.00000 | 4,063,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 8,061.00000 | 8,087,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,939.00000 | 3,913,000 | 35.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 35.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 8,161.00000 | 8,187,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 126.00000 | 115,000 | 17.98 | 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 | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 287.00000 | 302,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 847.00000 | 822,000 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 8.00000 | 9,000 | 18.93 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,839.00000 | 1,813,000 | 24.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 0.00000 | 0,000 | 24.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,839.00000 | 2,813,000 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,839.00000 | 3,813,000 | 34.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 34.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 8,211.00000 | 8,237,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 43.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 6,211.00000 | 6,237,000 | 43.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 3,789.00000 | 3,763,000 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 8,261.00000 | 8,287,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 3,739.00000 | 3,713,000 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 45.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 7,811.00000 | 7,837,000 | 45.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 4,189.00000 | 4,163,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 46.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 7,861.00000 | 7,887,000 | 46.07 | 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 | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 4,139.00000 | 4,113,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 37.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 8,111.00000 | 8,137,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 43.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 6,111.00000 | 6,137,000 | 43.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,889.00000 | 3,863,000 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 34.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 8,311.00000 | 8,337,000 | 46.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 3,689.00000 | 3,663,000 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.74540 | 7.77060 | | 18.10 | 154,908.00 | 20 | 39,286.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 166.00000 | 159,000 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 795.00000 | 814,000 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 8,379.00000 | 8,405,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 6,379.00000 | 6,405,000 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 3,621.00000 | 3,595,000 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 8,429.00000 | 8,455,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 6,429.00000 | 6,455,000 | 30.96 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 3,571.00000 | 3,545,000 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 8,529.00000 | 8,555,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 8,829.00000 | 8,855,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 9,029.00000 | 9,055,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,029.00000 | 7,055,000 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 16.00000 | 15,000 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,045.00000 | 3,070,000 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 8,979.00000 | 9,005,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 6,979.00000 | 7,005,000 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 17.00000 | 16,000 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 2,996.00000 | 3,021,000 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 2,024.00000 | 1,999,000 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 3.00000 | 4,000 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 3,021.00000 | 2,996,000 | 27.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 1,000 | 27.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 8,929.00000 | 8,955,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 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 | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 6,929.00000 | 6,955,000 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 8,729.00000 | 8,755,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 8,779.00000 | 8,805,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 8,679.00000 | 8,705,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Put | | 6,679.00000 | 6,705,000 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 512.00000 | 496,000 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 191.00000 | 201,000 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Call | | 1,336.00000 | 1,312,000 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Put | | 15.00000 | 17,000 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Call | | 2,323.00000 | 2,298,000 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Put | | 2.00000 | 3,000 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Call | | 3,321.00000 | 3,296,000 | 28.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 1,000 | 28.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 8,579.00000 | 8,605,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 6,579.00000 | 6,605,000 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Call | | 1,433.00000 | 1,409,000 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Put | | 12.00000 | 14,000 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Call | | 2,422.00000 | 2,397,000 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Put | | 1.00000 | 2,000 | 24.07 | 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 | 4.35 | Call | | 3,421.00000 | 3,396,000 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 1,000 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 8,479.00000 | 8,505,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 644.00000 | 626,000 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 123.00000 | 131,000 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 1,531.00000 | 1,507,000 | 19.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 10.00000 | 12,000 | 19.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 3,521.00000 | 3,495,000 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 6,529.00000 | 6,555,000 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 2.00000 | 2,000 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,031.00000 | 5,057,000 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 186.00000 | 178,000 | 20.23 | 0.00 | 0 | 140.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 715.00000 | 733,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 609.00000 | 591,000 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 138.00000 | 146,000 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Call | | 1,482.00000 | 1,458,000 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Put | | 11.00000 | 13,000 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Call | | 2,472.00000 | 2,447,000 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Put | | 1.00000 | 2,000 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Call | | 3,471.00000 | 3,445,000 | 28.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 28.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 157.00000 | 150,000 | 20.82 | 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 | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 836.00000 | 855,000 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 114.00000 | 109,000 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,093.00000 | 1,114,000 | 21.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 6,829.00000 | 6,855,000 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 6,779.00000 | 6,805,000 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 8.00000 | 8,000 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 3,787.00000 | 3,813,000 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 6,729.00000 | 6,755,000 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 120.00000 | 115,000 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 1,049.00000 | 1,070,000 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 1,096.00000 | 1,073,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 25.00000 | 28,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Call | | 2,074.00000 | 2,049,000 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Put | | 3.00000 | 4,000 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Call | | 3,071.00000 | 3,046,000 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 1,000 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 149.00000 | 142,000 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 878.00000 | 897,000 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 483.00000 | 467,000 | 17.77 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 212.00000 | 222,000 | 17.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 2,273.00000 | 2,248,000 | 23.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 2.00000 | 3,000 | 23.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 3,271.00000 | 3,246,000 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 1,000 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 1.00000 | 1,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 5,280.00000 | 5,306,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 5.00000 | 5,000 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 4,284.00000 | 4,310,000 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 13.00000 | 12,000 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 3,292.00000 | 3,317,000 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 141.00000 | 135,000 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 920.00000 | 940,000 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 454.00000 | 439,000 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 233.00000 | 244,000 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 1,240.00000 | 1,216,000 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 19.00000 | 21,000 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 2,223.00000 | 2,198,000 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 2.00000 | 3,000 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 3,221.00000 | 3,196,000 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 1,000 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 1.00000 | 1,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 5,330.00000 | 5,356,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 5.00000 | 4,000 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 4,334.00000 | 4,359,000 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 12.00000 | 12,000 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 3,341.00000 | 3,367,000 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 133.00000 | 128,000 | 21.40 | 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 | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 962.00000 | 983,000 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 1,192.00000 | 1,168,000 | 17.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 21.00000 | 23,000 | 17.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 2,173.00000 | 2,148,000 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 2.00000 | 3,000 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 3,171.00000 | 3,146,000 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 1,000 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 1.00000 | 1,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 5,380.00000 | 5,406,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 12.00000 | 11,000 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 3,391.00000 | 3,416,000 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 126.00000 | 121,000 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,005.00000 | 1,026,000 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 1,144.00000 | 1,121,000 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 23.00000 | 26,000 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 2,124.00000 | 2,099,000 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 3.00000 | 4,000 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 3,121.00000 | 3,096,000 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 1,000 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 1.00000 | 1,000 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 5,530.00000 | 5,556,000 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 4.00000 | 3,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 4,533.00000 | 4,558,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 10.00000 | 10,000 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 3,539.00000 | 3,565,000 | 29.09 | 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 | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 108.00000 | 104,000 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,137.00000 | 1,159,000 | 22.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 332.00000 | 319,000 | 18.29 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 361.00000 | 374,000 | 18.29 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 1,004.00000 | 982,000 | 16.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 33.00000 | 37,000 | 16.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 1,975.00000 | 1,950,000 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 4.00000 | 5,000 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 2,971.00000 | 2,946,000 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 1,000 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 313.00000 | 301,000 | 18.48 | 0.00 | 0 | 450.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 392.00000 | 406,000 | 18.48 | 0.00 | 0 | 430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 961.00000 | 939,000 | 16.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 40.00000 | 44,000 | 16.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 1,925.00000 | 1,900,000 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 4.00000 | 5,000 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 2,921.00000 | 2,896,000 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 1,000 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 1.00000 | 1,000 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 5,630.00000 | 5,656,000 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 10.00000 | 9,000 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 3,639.00000 | 3,664,000 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 98.00000 | 94,000 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 1,227.00000 | 1,249,000 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 295.00000 | 284,000 | 18.68 | 0.00 | 0 | 55.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 424.00000 | 439,000 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 918.00000 | 896,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 47.00000 | 51,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,876.00000 | 1,851,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 5.00000 | 6,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,871.00000 | 2,846,000 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 1,000 | 26.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 1.00000 | 1,000 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 5,730.00000 | 5,756,000 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 9.00000 | 8,000 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 3,738.00000 | 3,763,000 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 1.00000 | 1,000 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 5,930.00000 | 5,956,000 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 2.00000 | 2,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 4,931.00000 | 4,957,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 7.00000 | 7,000 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 3,936.00000 | 3,962,000 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 18.00000 | 17,000 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 2,947.00000 | 2,972,000 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 1.00000 | 1,000 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 5,880.00000 | 5,906,000 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 2.00000 | 2,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 4,881.00000 | 4,907,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 8.00000 | 7,000 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 3,887.00000 | 3,912,000 | 29.81 | 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 | 7.15 | Call | | 717.00000 | 697,000 | 17.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 96.00000 | 102,000 | 17.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 1,629.00000 | 1,604,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 8.00000 | 9,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 2,622.00000 | 2,597,000 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 1.00000 | 2,000 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 1.00000 | 1,000 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 5,830.00000 | 5,856,000 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 8.00000 | 8,000 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 3,837.00000 | 3,863,000 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 20.00000 | 19,000 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 2,849.00000 | 2,874,000 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 81.00000 | 77,000 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 1,410.00000 | 1,432,000 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Call | | 233.00000 | 224,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Put | | 562.00000 | 579,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 755.00000 | 735,000 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 84.00000 | 90,000 | 17.26 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 1,678.00000 | 1,654,000 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 7.00000 | 9,000 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 2,672.00000 | 2,646,000 | 25.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 1,000 | 25.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 1.00000 | 1,000 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 5,680.00000 | 5,706,000 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 9.00000 | 9,000 | 29.40 | 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 | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 3,688.00000 | 3,714,000 | 29.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 278.00000 | 267,000 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 457.00000 | 472,000 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 876.00000 | 854,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 55.00000 | 59,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,826.00000 | 1,801,000 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 5.00000 | 6,000 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,821.00000 | 2,796,000 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 1,000 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 1.00000 | 1,000 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 5,580.00000 | 5,606,000 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 3.00000 | 3,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 4,582.00000 | 4,608,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 10.00000 | 10,000 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 3,589.00000 | 3,615,000 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 93.00000 | 89,000 | 22.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,272.00000 | 1,294,000 | 22.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 103.00000 | 98,000 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,182.00000 | 1,203,000 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 1.00000 | 1,000 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,230.00000 | 5,256,000 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 5.00000 | 5,000 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 4,234.00000 | 4,260,000 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 89.00000 | 85,000 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 1,318.00000 | 1,340,000 | 22.96 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 834.00000 | 814,000 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 63.00000 | 69,000 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,777.00000 | 1,752,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 6.00000 | 7,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 1,000 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 5,430.00000 | 5,456,000 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 11.00000 | 11,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 3,440.00000 | 3,466,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 73.00000 | 70,000 | 23.74 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 1,502.00000 | 1,525,000 | 23.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 680.00000 | 661,000 | 17.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 109.00000 | 116,000 | 17.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 1,580.00000 | 1,555,000 | 19.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 9.00000 | 10,000 | 19.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 2,572.00000 | 2,547,000 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 1.00000 | 2,000 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 6.00000 | 6,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 4,085.00000 | 4,111,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 70.00000 | 67,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 1,549.00000 | 1,572,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 84.00000 | 81,000 | 23.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 1,363.00000 | 1,386,000 | 23.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 576.00000 | 558,000 | 17.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 155.00000 | 163,000 | 17.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 33.15 | 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 | 15.50 | Put | | 7,729.00000 | 7,755,000 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 6,229.00000 | 6,255,000 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 3.00000 | 3,000 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 4,732.00000 | 4,758,000 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 13.00000 | 13,000 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,242.00000 | 3,268,000 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 1,288.00000 | 1,264,000 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 17.00000 | 19,000 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,771.00000 | 2,746,000 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 1,000 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 4,271.00000 | 4,245,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 7,979.00000 | 8,005,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 6,479.00000 | 6,505,000 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 11.00000 | 10,000 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 3,490.00000 | 3,515,000 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 196.00000 | 188,000 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 675.00000 | 693,000 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 1,049.00000 | 1,026,000 | 16.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 28.00000 | 31,000 | 16.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 2,522.00000 | 2,497,000 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 1.00000 | 2,000 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 4,021.00000 | 3,995,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 67.00000 | 64,000 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 1,596.00000 | 1,619,000 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 427.00000 | 412,000 | 17.90 | 0.00 | 0 | 390.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 256.00000 | 267,000 | 17.90 | 0.00 | 0 | 130.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 4.00000 | 4,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 4,483.00000 | 4,509,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 6.00000 | 6,000 | 30.03 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 4,135.00000 | 4,161,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 77.00000 | 74,000 | 23.54 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 1,456.00000 | 1,479,000 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 64.00000 | 61,000 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1,643.00000 | 1,666,000 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Call | | 400.00000 | 386,000 | 17.97 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Put | | 279.00000 | 291,000 | 17.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 4.00000 | 4,000 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 4,433.00000 | 4,459,000 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 52.00000 | 50,000 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 1,881.00000 | 1,905,000 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 56.00000 | 54,000 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 1,785.00000 | 1,809,000 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 376.00000 | 362,000 | 18.03 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 305.00000 | 317,000 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 50.00000 | 48,000 | 25.49 | 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 | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 1,929.00000 | 1,953,000 | 25.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 54.00000 | 52,000 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 1,833.00000 | 1,857,000 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 59.00000 | 56,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 1,738.00000 | 1,761,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 352.00000 | 339,000 | 18.10 | 0.00 | 0 | 33.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 331.00000 | 344,000 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 3.00000 | 2,000 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 4,782.00000 | 4,807,000 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 220.00000 | 211,000 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 599.00000 | 616,000 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 2.00000 | 2,000 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 4,981.00000 | 5,007,000 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 19.00000 | 18,000 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 2,898.00000 | 2,923,000 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 20.00000 | 20,000 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 2,799.00000 | 2,825,000 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 23.00000 | 22,000 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 2,702.00000 | 2,727,000 | 27.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 175.00000 | 168,000 | 20.43 | 0.00 | 0 | 1,900.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 754.00000 | 773,000 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 2.00000 | 2,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 4,831.00000 | 4,857,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 22.00000 | 21,000 | 27.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 2,751.00000 | 2,776,000 | 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 | 10.40 | Call | | 24.00000 | 23,000 | 27.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 2,653.00000 | 2,678,000 | 27.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 208.00000 | 200,000 | 19.85 | 0.00 | 0 | 139.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 637.00000 | 655,000 | 19.85 | 0.00 | 0 | 4.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 3.00000 | 3,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 4,682.00000 | 4,708,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 25.00000 | 24,000 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 2,604.00000 | 2,629,000 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 28.00000 | 26,000 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 2,507.00000 | 2,531,000 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 30.00000 | 29,000 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 2,409.00000 | 2,434,000 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 34.00000 | 32,000 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 2,313.00000 | 2,337,000 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 37.00000 | 36,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 2,216.00000 | 2,241,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 42.00000 | 40,000 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2,121.00000 | 2,145,000 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 46.00000 | 44,000 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 2,025.00000 | 2,049,000 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 247.00000 | 238,000 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 526.00000 | 543,000 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 4.00000 | 4,000 | 30.06 | 0.00 | 0 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 4,383.00000 | 4,409,000 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 61.00000 | 59,000 | 24.51 | 0.00 | 0 | 26,596.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 1,690.00000 | 1,714,000 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 3.00000 | 3,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 4,632.00000 | 4,658,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 26.00000 | 25,000 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 2,555.00000 | 2,580,000 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 29.00000 | 28,000 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 2,458.00000 | 2,483,000 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 32.00000 | 31,000 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 2,361.00000 | 2,386,000 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 39.00000 | 38,000 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 2,168.00000 | 2,193,000 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 44.00000 | 42,000 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2,073.00000 | 2,097,000 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 48.00000 | 46,000 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 1,977.00000 | 2,001,000 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 262.00000 | 252,000 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 491.00000 | 507,000 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 36.00000 | 34,000 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 2,265.00000 | 2,289,000 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 7,929.00000 | 7,955,000 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Call | | 4,071.00000 | 4,045,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 1.00000 | 0,000 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 5,980.00000 | 6,005,000 | 30.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 7.00000 | 7,000 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 3,986.00000 | 4,012,000 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 8,029.00000 | 8,055,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 6,029.00000 | 6,055,000 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 7.00000 | 6,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 4,036.00000 | 4,061,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 3,971.00000 | 3,945,000 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 8,179.00000 | 8,205,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 6,179.00000 | 6,205,000 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 6.00000 | 5,000 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 4,185.00000 | 4,210,000 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,821.00000 | 3,795,000 | 29.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 29.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 8,079.00000 | 8,105,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 6,079.00000 | 6,105,000 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 3,921.00000 | 3,895,000 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 9,729.00000 | 9,755,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 8,129.00000 | 8,155,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 6,129.00000 | 6,155,000 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,871.00000 | 3,845,000 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 8,229.00000 | 8,255,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Call | | 3,771.00000 | 3,745,000 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 8,279.00000 | 8,305,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 6,279.00000 | 6,305,000 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 794.00000 | 774,000 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 73.00000 | 79,000 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 1,727.00000 | 1,703,000 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 6.00000 | 8,000 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 2,722.00000 | 2,696,000 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 1,000 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 3,721.00000 | 3,695,000 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 33.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 7,829.00000 | 7,855,000 | 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 | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 4,171.00000 | 4,145,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 33.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 7,879.00000 | 7,905,000 | 33.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 4,121.00000 | 4,095,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 8,329.00000 | 8,355,000 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 6,329.00000 | 6,355,000 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 3,671.00000 | 3,645,000 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.87660 | 7.90130 | | 18.52 | 0.00 | 0 | 6,211.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Call | | 1.00000 | 1,000 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Put | | 7,950.00000 | 7,974,000 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Call | | 12.00000 | 11,000 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Put | | 5,961.00000 | 5,984,000 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Call | | 36.00000 | 35,000 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Put | | 3,985.00000 | 4,008,000 | 29.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Call | | 110.00000 | 106,000 | 24.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Put | | 2,059.00000 | 2,079,000 | 24.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Call | | 1,123.00000 | 1,102,000 | 16.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Put | | 72.00000 | 75,000 | 16.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Call | | 2,061.00000 | 2,036,000 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Put | | 10.00000 | 9,000 | 19.25 | 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 | 13/09/2010 | Foreign Exchange Future | 4.85 | Call | | 3,053.00000 | 3,029,000 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Put | | 2.00000 | 2,000 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Call | | 4,052.00000 | 4,027,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Call | | 1.00000 | 1,000 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Put | | 7,900.00000 | 7,924,000 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Call | | 12.00000 | 12,000 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Put | | 5,911.00000 | 5,935,000 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Call | | 37.00000 | 36,000 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Put | | 3,936.00000 | 3,959,000 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Call | | 113.00000 | 109,000 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Put | | 2,012.00000 | 2,032,000 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Call | | 505.00000 | 492,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Put | | 404.00000 | 415,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Call | | 1,166.00000 | 1,145,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Put | | 65.00000 | 68,000 | 17.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Call | | 2,110.00000 | 2,086,000 | 19.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Put | | 9.00000 | 9,000 | 19.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Call | | 3,103.00000 | 3,079,000 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Put | | 2.00000 | 2,000 | 24.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Call | | 4,102.00000 | 4,077,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Call | | 482.00000 | 469,000 | 18.44 | 0.00 | 0 | 409.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Put | | 431.00000 | 442,000 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Call | | 1.00000 | 1,000 | 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 | 13/09/2010 | Foreign Exchange Future | 15.90 | Put | | 8,000.00000 | 8,024,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Call | | 12.00000 | 11,000 | 31.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Put | | 6,011.00000 | 6,034,000 | 31.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Call | | 35.00000 | 34,000 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Put | | 4,034.00000 | 4,057,000 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Call | | 107.00000 | 103,000 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Put | | 2,106.00000 | 2,126,000 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Call | | 460.00000 | 448,000 | 18.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Put | | 459.00000 | 471,000 | 18.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Call | | 1,079.00000 | 1,059,000 | 16.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Put | | 78.00000 | 82,000 | 16.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Call | | 2,011.00000 | 1,987,000 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Put | | 10.00000 | 10,000 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Call | | 3,004.00000 | 2,979,000 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Put | | 3.00000 | 2,000 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Call | | 4,002.00000 | 3,977,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Put | | 8,050.00000 | 8,074,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Call | | 11.00000 | 10,000 | 31.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Put | | 6,060.00000 | 6,083,000 | 31.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Call | | 34.00000 | 33,000 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Put | | 4,083.00000 | 4,106,000 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Call | | 103.00000 | 100,000 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Put | | 2,152.00000 | 2,173,000 | 24.93 | 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 | 13/09/2010 | Foreign Exchange Future | 7.95 | Call | | 441.00000 | 429,000 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Put | | 490.00000 | 502,000 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Call | | 1,039.00000 | 1,019,000 | 16.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Put | | 88.00000 | 92,000 | 16.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Call | | 1,963.00000 | 1,938,000 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Put | | 12.00000 | 11,000 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Call | | 2,954.00000 | 2,929,000 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Put | | 3.00000 | 2,000 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Call | | 3,952.00000 | 3,927,000 | 29.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,000 | 29.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Put | | 8,150.00000 | 8,174,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Call | | 10.00000 | 9,000 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Put | | 6,159.00000 | 6,182,000 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Call | | 32.00000 | 31,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Put | | 4,181.00000 | 4,204,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Call | | 96.00000 | 93,000 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Put | | 2,245.00000 | 2,266,000 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Call | | 405.00000 | 394,000 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Put | | 554.00000 | 567,000 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Call | | 962.00000 | 943,000 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Put | | 111.00000 | 116,000 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Call | | 1,865.00000 | 1,841,000 | 18.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Put | | 14.00000 | 14,000 | 18.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Call | | 2,854.00000 | 2,830,000 | 23.39 | 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 | 13/09/2010 | Foreign Exchange Future | 5.05 | Put | | 3.00000 | 3,000 | 23.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Call | | 3,852.00000 | 3,827,000 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,000 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Put | | 8,200.00000 | 8,224,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Call | | 9.00000 | 9,000 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Put | | 6,208.00000 | 6,232,000 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Call | | 31.00000 | 30,000 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Put | | 4,230.00000 | 4,253,000 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Call | | 93.00000 | 90,000 | 25.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Put | | 2,292.00000 | 2,313,000 | 25.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Call | | 388.00000 | 377,000 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Put | | 587.00000 | 600,000 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Call | | 925.00000 | 906,000 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Put | | 124.00000 | 129,000 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Call | | 1,817.00000 | 1,793,000 | 18.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Put | | 16.00000 | 16,000 | 18.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Call | | 2,804.00000 | 2,780,000 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Put | | 3.00000 | 3,000 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Call | | 3,802.00000 | 3,777,000 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,000 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Put | | 8,250.00000 | 8,274,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Call | | 9.00000 | 8,000 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Put | | 6,258.00000 | 6,281,000 | 31.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Call | | 30.00000 | 29,000 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Put | | 4,279.00000 | 4,302,000 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Call | | 90.00000 | 87,000 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Put | | 2,339.00000 | 2,360,000 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Call | | 372.00000 | 362,000 | 19.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Put | | 621.00000 | 635,000 | 19.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Call | | 889.00000 | 870,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Put | | 138.00000 | 143,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Call | | 1,769.00000 | 1,745,000 | 18.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Put | | 18.00000 | 18,000 | 18.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Call | | 2,755.00000 | 2,730,000 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Put | | 4.00000 | 3,000 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Call | | 3,752.00000 | 3,727,000 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,000 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Put | | 8,400.00000 | 8,424,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Call | | 8.00000 | 7,000 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Put | | 6,407.00000 | 6,430,000 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Call | | 28.00000 | 27,000 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Put | | 4,427.00000 | 4,450,000 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Call | | 82.00000 | 79,000 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Put | | 2,481.00000 | 2,502,000 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Call | | 785.00000 | 768,000 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Put | | 184.00000 | 191,000 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Call | | 1,626.00000 | 1,602,000 | 18.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Put | | 25.00000 | 25,000 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Call | | 2,606.00000 | 2,581,000 | 22.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Put | | 5.00000 | 4,000 | 22.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Call | | 3,602.00000 | 3,578,000 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Put | | 1.00000 | 1,000 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Put | | 8,350.00000 | 8,374,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Call | | 8.00000 | 8,000 | 31.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Put | | 6,357.00000 | 6,381,000 | 31.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Call | | 29.00000 | 27,000 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Put | | 4,378.00000 | 4,400,000 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Call | | 85.00000 | 82,000 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Put | | 2,434.00000 | 2,455,000 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Call | | 342.00000 | 333,000 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Put | | 691.00000 | 706,000 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Call | | 819.00000 | 801,000 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Put | | 168.00000 | 174,000 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Call | | 1,673.00000 | 1,650,000 | 18.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Put | | 22.00000 | 23,000 | 18.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Call | | 2,655.00000 | 2,631,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Put | | 4.00000 | 4,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Call | | 3,652.00000 | 3,627,000 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,000 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Put | | 8,500.00000 | 8,524,000 | 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 | 13/09/2010 | Foreign Exchange Future | 14.40 | Call | | 7.00000 | 6,000 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Put | | 6,506.00000 | 6,529,000 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Call | | 26.00000 | 25,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Put | | 4,525.00000 | 4,548,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Call | | 77.00000 | 75,000 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Put | | 2,576.00000 | 2,598,000 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Call | | 303.00000 | 294,000 | 20.10 | 0.00 | 0 | 585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Put | | 802.00000 | 817,000 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Call | | 721.00000 | 705,000 | 17.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Put | | 220.00000 | 228,000 | 17.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Call | | 1,531.00000 | 1,508,000 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Put | | 30.00000 | 31,000 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Call | | 2,506.00000 | 2,482,000 | 21.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Put | | 5.00000 | 5,000 | 21.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Call | | 3,502.00000 | 3,478,000 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Put | | 1.00000 | 1,000 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Call | | 328.00000 | 319,000 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Put | | 727.00000 | 742,000 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Call | | 1.00000 | 1,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Put | | 7,800.00000 | 7,824,000 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Call | | 13.00000 | 12,000 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Put | | 5,812.00000 | 5,835,000 | 31.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Call | | 39.00000 | 37,000 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Put | | 3,838.00000 | 3,860,000 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Call | | 120.00000 | 116,000 | 24.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Put | | 1,919.00000 | 1,939,000 | 24.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Call | | 553.00000 | 539,000 | 18.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Put | | 352.00000 | 362,000 | 18.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Call | | 1,255.00000 | 1,233,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Put | | 54.00000 | 56,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Call | | 2,209.00000 | 2,184,000 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Put | | 8.00000 | 7,000 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Call | | 3,203.00000 | 3,178,000 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Put | | 2.00000 | 1,000 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Call | | 4,202.00000 | 4,177,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Put | | 1.00000 | 0,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Call | | 1.00000 | 1,000 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Put | | 7,850.00000 | 7,874,000 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Call | | 12.00000 | 12,000 | 31.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Put | | 5,861.00000 | 5,885,000 | 31.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Call | | 38.00000 | 36,000 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Put | | 3,887.00000 | 3,909,000 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Call | | 116.00000 | 112,000 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Put | | 1,965.00000 | 1,985,000 | 24.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Call | | 528.00000 | 515,000 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Put | | 377.00000 | 388,000 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Call | | 1,211.00000 | 1,189,000 | 17.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Put | | 60.00000 | 62,000 | 17.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Call | | 2,159.00000 | 2,135,000 | 19.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Put | | 8.00000 | 8,000 | 19.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Call | | 3,153.00000 | 3,129,000 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Put | | 2.00000 | 2,000 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Call | | 4,152.00000 | 4,127,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Put | | 1.00000 | 0,000 | 29.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Put | | 8,100.00000 | 8,124,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Call | | 10.00000 | 10,000 | 31.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Put | | 6,109.00000 | 6,133,000 | 31.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Call | | 33.00000 | 32,000 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Put | | 4,132.00000 | 4,155,000 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Call | | 100.00000 | 96,000 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Put | | 2,199.00000 | 2,219,000 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Call | | 422.00000 | 411,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Put | | 521.00000 | 534,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Call | | 1,000.00000 | 980,000 | 17.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Put | | 99.00000 | 103,000 | 17.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Call | | 1,914.00000 | 1,890,000 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Put | | 13.00000 | 13,000 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Call | | 2,904.00000 | 2,879,000 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Put | | 3.00000 | 2,000 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Call | | 3,902.00000 | 3,877,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Put | | 8,300.00000 | 8,324,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Call | | 8.00000 | 8,000 | 31.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Put | | 6,307.00000 | 6,331,000 | 31.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Call | | 29.00000 | 28,000 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Put | | 4,328.00000 | 4,351,000 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 88.00000 | 85,000 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 2,387.00000 | 2,408,000 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Call | | 357.00000 | 347,000 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Put | | 656.00000 | 670,000 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Call | | 853.00000 | 835,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Put | | 152.00000 | 158,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Call | | 1,721.00000 | 1,697,000 | 18.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Put | | 20.00000 | 20,000 | 18.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Call | | 2,705.00000 | 2,680,000 | 22.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Put | | 4.00000 | 3,000 | 22.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Call | | 3,702.00000 | 3,677,000 | 28.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,000 | 28.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 1,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Put | | 8,450.00000 | 8,474,000 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Call | | 7.00000 | 7,000 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Put | | 6,456.00000 | 6,480,000 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Call | | 27.00000 | 26,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Put | | 4,476.00000 | 4,499,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Call | | 80.00000 | 77,000 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Put | | 2,529.00000 | 2,550,000 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Call | | 315.00000 | 306,000 | 19.94 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Put | | 764.00000 | 779,000 | 19.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Call | | 753.00000 | 736,000 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Put | | 202.00000 | 209,000 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Call | | 1,578.00000 | 1,555,000 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Put | | 27.00000 | 28,000 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Call | | 2,556.00000 | 2,531,000 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Put | | 5.00000 | 4,000 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Call | | 3,552.00000 | 3,528,000 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 1,000 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Call | | 155.00000 | 150,000 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Put | | 1,554.00000 | 1,573,000 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Call | | 171.00000 | 166,000 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Put | | 1,420.00000 | 1,439,000 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Put | | 917.00000 | 933,000 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Call | | 268.00000 | 260,000 | 20.57 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Put | | 1,038.00000 | 1,055,000 | 21.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Call | | 239.00000 | 232,000 | 21.04 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.10 | Call | | 178.00000 | 172,000 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.10 | Put | | 1,377.00000 | 1,395,000 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.00 | Call | | 191.00000 | 185,000 | 21.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.00 | Put | | 1,290.00000 | 1,308,000 | 21.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 8.00730 | 8.03170 | | 18.65 | 0.00 | 0 | 493.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 17.00000 | 16,000 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 7,935.00000 | 7,959,000 | 33.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 35.00000 | 34,000 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 5,953.00000 | 5,977,000 | 31.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 74.00000 | 72,000 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 3,992.00000 | 4,015,000 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 178.00000 | 174,000 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,096.00000 | 2,117,000 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 593.00000 | 580,000 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 511.00000 | 523,000 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 1,196.00000 | 1,177,000 | 16.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 114.00000 | 120,000 | 16.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 2,098.00000 | 2,074,000 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 16.00000 | 17,000 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 3,088.00000 | 3,063,000 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 6.00000 | 6,000 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 4,083.00000 | 4,058,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 1,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 395.00000 | 386,000 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 913.00000 | 929,000 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 16.00000 | 16,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 7,984.00000 | 8,009,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 35.00000 | 34,000 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 6,003.00000 | 6,027,000 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 73.00000 | 71,000 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,041.00000 | 4,064,000 | 28.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 174.00000 | 170,000 | 24.03 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,142.00000 | 2,163,000 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 1,156.00000 | 1,137,000 | 16.92 | 0.00 | 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 | 7.00 | Put | | 124.00000 | 130,000 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 2,049.00000 | 2,025,000 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 17.00000 | 18,000 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 3,038.00000 | 3,014,000 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 6.00000 | 7,000 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 4,033.00000 | 4,009,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 2,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 16.00000 | 15,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 8,034.00000 | 8,058,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 34.00000 | 33,000 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 6,052.00000 | 6,076,000 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 71.00000 | 69,000 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 4,089.00000 | 4,112,000 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 170.00000 | 165,000 | 24.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 2,188.00000 | 2,208,000 | 24.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 552.00000 | 540,000 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 570.00000 | 583,000 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 1,119.00000 | 1,100,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 137.00000 | 143,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 2,001.00000 | 1,977,000 | 17.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 19.00000 | 20,000 | 17.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 2,988.00000 | 2,964,000 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 6.00000 | 7,000 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 3,983.00000 | 3,959,000 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 2,000 | 26.90 | 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 | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 15.00000 | 15,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 8,083.00000 | 8,108,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 33.00000 | 32,000 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 6,101.00000 | 6,125,000 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 70.00000 | 68,000 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 4,138.00000 | 4,161,000 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 165.00000 | 161,000 | 24.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 2,233.00000 | 2,254,000 | 24.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 534.00000 | 522,000 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 602.00000 | 615,000 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 1,083.00000 | 1,064,000 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 151.00000 | 157,000 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 1,953.00000 | 1,929,000 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 21.00000 | 22,000 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 2,939.00000 | 2,914,000 | 22.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 7.00000 | 7,000 | 22.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 3,933.00000 | 3,909,000 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 2,000 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 571.00000 | 559,000 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 539.00000 | 552,000 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 15.00000 | 15,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 8,133.00000 | 8,158,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 33.00000 | 32,000 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 6,151.00000 | 6,175,000 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 68.00000 | 66,000 | 28.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 4,186.00000 | 4,209,000 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 161.00000 | 157,000 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 2,279.00000 | 2,300,000 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 516.00000 | 504,000 | 19.06 | 0.00 | 0 | 4,400.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Put | | 634.00000 | 647,000 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 1,047.00000 | 1,028,000 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 165.00000 | 171,000 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 1,906.00000 | 1,882,000 | 17.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 24.00000 | 25,000 | 17.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 2,889.00000 | 2,865,000 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 7.00000 | 8,000 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 3,883.00000 | 3,859,000 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 2,000 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 15.00000 | 14,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 8,183.00000 | 8,207,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 32.00000 | 31,000 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 6,200.00000 | 6,224,000 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 67.00000 | 65,000 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 4,235.00000 | 4,258,000 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 157.00000 | 153,000 | 24.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 2,325.00000 | 2,346,000 | 24.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 498.00000 | 487,000 | 19.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 666.00000 | 680,000 | 19.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 1,012.00000 | 994,000 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 180.00000 | 187,000 | 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 | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 1,859.00000 | 1,835,000 | 17.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 27.00000 | 28,000 | 17.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 2,839.00000 | 2,815,000 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 7.00000 | 8,000 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 3,834.00000 | 3,809,000 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 2.00000 | 2,000 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 14.00000 | 14,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 8,232.00000 | 8,257,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 31.00000 | 30,000 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 6,249.00000 | 6,273,000 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 65.00000 | 63,000 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 4,283.00000 | 4,306,000 | 28.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 153.00000 | 149,000 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 2,371.00000 | 2,392,000 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 482.00000 | 471,000 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 700.00000 | 714,000 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 978.00000 | 961,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 196.00000 | 204,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 1,812.00000 | 1,789,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 30.00000 | 32,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 2,790.00000 | 2,766,000 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 8.00000 | 9,000 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 3,784.00000 | 3,759,000 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 2.00000 | 2,000 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 13.00000 | 12,000 | 33.30 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 8,431.00000 | 8,455,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 29.00000 | 28,000 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 6,447.00000 | 6,471,000 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 60.00000 | 58,000 | 29.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Put | | 4,478.00000 | 4,501,000 | 29.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 138.00000 | 134,000 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 2,556.00000 | 2,577,000 | 25.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 422.00000 | 412,000 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 840.00000 | 855,000 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 851.00000 | 835,000 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 269.00000 | 278,000 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 1,628.00000 | 1,605,000 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 46.00000 | 48,000 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 2,592.00000 | 2,567,000 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 10.00000 | 10,000 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 3,584.00000 | 3,560,000 | 25.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 2.00000 | 3,000 | 25.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 13.00000 | 13,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 8,381.00000 | 8,406,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 29.00000 | 28,000 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 6,397.00000 | 6,421,000 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 61.00000 | 60,000 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 4,429.00000 | 4,453,000 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 142.00000 | 138,000 | 24.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 2,510.00000 | 2,531,000 | 24.89 | 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 | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 436.00000 | 426,000 | 19.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 804.00000 | 819,000 | 19.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 882.00000 | 865,000 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 250.00000 | 258,000 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 1,673.00000 | 1,650,000 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 41.00000 | 43,000 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 2,641.00000 | 2,617,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 9.00000 | 10,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 3,634.00000 | 3,610,000 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 2.00000 | 3,000 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 382.00000 | 373,000 | 20.27 | 0.00 | 0 | 117.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 950.00000 | 966,000 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 12.00000 | 12,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 8,480.00000 | 8,505,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 28.00000 | 27,000 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 6,496.00000 | 6,520,000 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 59.00000 | 57,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 4,527.00000 | 4,550,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 135.00000 | 131,000 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 2,603.00000 | 2,624,000 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 408.00000 | 398,000 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 876.00000 | 891,000 | 20.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 822.00000 | 806,000 | 17.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 290.00000 | 299,000 | 17.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 1,582.00000 | 1,560,000 | 17.20 | 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 | 6.50 | Put | | 50.00000 | 53,000 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 2,542.00000 | 2,518,000 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 10.00000 | 11,000 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 3,535.00000 | 3,510,000 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 3.00000 | 3,000 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 466.00000 | 455,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 734.00000 | 748,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 17.00000 | 17,000 | 33.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 7,835.00000 | 7,860,000 | 33.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 36.00000 | 35,000 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 5,854.00000 | 5,878,000 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 77.00000 | 74,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 3,895.00000 | 3,917,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 187.00000 | 182,000 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,005.00000 | 2,025,000 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 638.00000 | 625,000 | 18.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 456.00000 | 468,000 | 18.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 1,279.00000 | 1,258,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 97.00000 | 101,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 2,196.00000 | 2,172,000 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 14.00000 | 15,000 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 3,187.00000 | 3,162,000 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 5.00000 | 5,000 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 4,182.00000 | 4,158,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 1,000 | 27.11 | 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 | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 17.00000 | 16,000 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 7,885.00000 | 7,909,000 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 36.00000 | 35,000 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 5,904.00000 | 5,928,000 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 75.00000 | 73,000 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 3,943.00000 | 3,966,000 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 183.00000 | 178,000 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,051.00000 | 2,071,000 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 615.00000 | 602,000 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 483.00000 | 495,000 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 1,237.00000 | 1,217,000 | 16.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 105.00000 | 110,000 | 16.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 2,147.00000 | 2,123,000 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 15.00000 | 16,000 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 3,137.00000 | 3,113,000 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 5.00000 | 6,000 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 4,133.00000 | 4,108,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 1,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 14.00000 | 13,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 8,282.00000 | 8,306,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 31.00000 | 30,000 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 6,299.00000 | 6,323,000 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 64.00000 | 62,000 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 4,332.00000 | 4,355,000 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 149.00000 | 145,000 | 24.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 2,417.00000 | 2,438,000 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 945.00000 | 928,000 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 213.00000 | 221,000 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 1,765.00000 | 1,742,000 | 17.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 33.00000 | 35,000 | 17.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 2,740.00000 | 2,716,000 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 8.00000 | 9,000 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 3,734.00000 | 3,710,000 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 2.00000 | 3,000 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 13.00000 | 13,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 8,331.00000 | 8,356,000 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 30.00000 | 29,000 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 6,348.00000 | 6,372,000 | 31.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 63.00000 | 61,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 4,381.00000 | 4,404,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 145.00000 | 141,000 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 2,463.00000 | 2,484,000 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 451.00000 | 440,000 | 19.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 769.00000 | 783,000 | 19.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 913.00000 | 896,000 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 231.00000 | 239,000 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 1,719.00000 | 1,696,000 | 17.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 37.00000 | 39,000 | 17.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 2,691.00000 | 2,667,000 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 9.00000 | 10,000 | 20.97 | 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 | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 3,684.00000 | 3,660,000 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 2.00000 | 3,000 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 23.00000 | 22,000 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 7,041.00000 | 7,065,000 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 48.00000 | 46,000 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 5,066.00000 | 5,089,000 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 105.00000 | 102,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 3,123.00000 | 3,145,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 289.00000 | 282,000 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 1,307.00000 | 1,325,000 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 4,982.00000 | 4,957,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 1,349.00000 | 1,367,000 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 281.00000 | 274,000 | 21.61 | 0.00 | 0 | 330.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Call | | 224.00000 | 219,000 | 22.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Put | | 1,692.00000 | 1,712,000 | 22.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 265.00000 | 258,000 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 1,433.00000 | 1,451,000 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | | | 12.21170 | 12.39570 | | 14.88 | 0.00 | 0 | 11,736.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Put | | 9,604.00000 | 9,788,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 39.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 7,604.00000 | 7,788,000 | 39.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 32.83 | 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 | 18.00 | Put | | 5,604.00000 | 5,788,000 | 32.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 1,000 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 3,605.00000 | 3,789,000 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 23.00000 | 15,000 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 1,627.00000 | 1,803,000 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 101.00000 | 68,000 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 705.00000 | 856,000 | 18.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 502.00000 | 373,000 | 14.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 106.00000 | 161,000 | 14.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 1,401.00000 | 1,220,000 | 16.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 5.00000 | 8,000 | 16.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 2,397.00000 | 2,213,000 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 1.00000 | 1,000 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Put | | 9,754.00000 | 9,938,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 39.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Put | | 7,754.00000 | 7,938,000 | 39.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 33.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Put | | 5,754.00000 | 5,938,000 | 33.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 1,000 | 26.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 3,755.00000 | 3,939,000 | 26.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 18.00000 | 13,000 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 1,772.00000 | 1,951,000 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 79.00000 | 53,000 | 18.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 833.00000 | 991,000 | 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 | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 402.00000 | 286,000 | 14.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 156.00000 | 224,000 | 14.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 1,253.00000 | 1,073,000 | 15.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 7.00000 | 11,000 | 15.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 2,247.00000 | 2,063,000 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 1.00000 | 1,000 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Put | | 9,704.00000 | 9,888,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 39.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 7,704.00000 | 7,888,000 | 39.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 33.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 5,704.00000 | 5,888,000 | 33.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 1,000 | 26.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 3,705.00000 | 3,889,000 | 26.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 20.00000 | 13,000 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 1,724.00000 | 1,901,000 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 86.00000 | 58,000 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 790.00000 | 946,000 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 434.00000 | 313,000 | 14.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 138.00000 | 201,000 | 14.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 1,303.00000 | 1,122,000 | 15.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 7.00000 | 10,000 | 15.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 2,297.00000 | 2,113,000 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 1.00000 | 1,000 | 21.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 3,246.00000 | 3,062,000 | 25.14 | 0.00 | 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 | 9.15 | Put | | 0.00000 | 0,000 | 25.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Put | | 9,104.00000 | 9,288,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 37.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 7,104.00000 | 7,288,000 | 37.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Put | | 8,954.00000 | 9,138,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 37.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 6,954.00000 | 7,138,000 | 37.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 30.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 4,954.00000 | 5,138,000 | 30.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 3.00000 | 2,000 | 25.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 2,957.00000 | 3,140,000 | 25.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 58.00000 | 39,000 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 1,012.00000 | 1,177,000 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 290.00000 | 203,000 | 15.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 244.00000 | 341,000 | 15.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 1,057.00000 | 885,000 | 15.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 11.00000 | 23,000 | 15.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 2,047.00000 | 1,864,000 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 1.00000 | 2,000 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 3,046.00000 | 2,862,000 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 0.00000 | 0,000 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Put | | 8,804.00000 | 8,988,000 | 39.69 | 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 | 19.20 | Call | | 0.00000 | 0,000 | 36.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 6,804.00000 | 6,988,000 | 36.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 30.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 4,804.00000 | 4,988,000 | 30.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 4.00000 | 2,000 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 2,808.00000 | 2,990,000 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 73.00000 | 49,000 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 877.00000 | 1,037,000 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 372.00000 | 260,000 | 14.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 176.00000 | 248,000 | 14.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 1,204.00000 | 1,025,000 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 8.00000 | 13,000 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 2,197.00000 | 2,014,000 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 1.00000 | 2,000 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 3,196.00000 | 3,012,000 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 0,000 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Put | | 8,854.00000 | 9,038,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 36.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 6,854.00000 | 7,038,000 | 36.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 30.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 4,854.00000 | 5,038,000 | 30.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 3.00000 | 2,000 | 24.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 2,857.00000 | 3,040,000 | 24.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 68.00000 | 45,000 | 18.99 | 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 | 13.25 | Put | | 922.00000 | 1,083,000 | 18.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 343.00000 | 240,000 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 197.00000 | 278,000 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 1,155.00000 | 978,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 9.00000 | 16,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 2,147.00000 | 1,964,000 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 1.00000 | 2,000 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 3,146.00000 | 2,962,000 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 0.00000 | 0,000 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Put | | 9,004.00000 | 9,188,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 7,004.00000 | 7,188,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 5,004.00000 | 5,188,000 | 30.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 3.00000 | 2,000 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 3,007.00000 | 3,190,000 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 54.00000 | 36,000 | 19.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 1,058.00000 | 1,224,000 | 19.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 265.00000 | 186,000 | 15.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 269.00000 | 374,000 | 15.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 1,009.00000 | 840,000 | 15.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 13.00000 | 28,000 | 15.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1,998.00000 | 1,814,000 | 19.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 2.00000 | 2,000 | 19.68 | 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 | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 2,996.00000 | 2,812,000 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,000 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Put | | 9,254.00000 | 9,438,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 37.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 7,254.00000 | 7,438,000 | 37.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Put | | 9,404.00000 | 9,588,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 38.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 7,404.00000 | 7,588,000 | 38.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Put | | 9,654.00000 | 9,838,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 39.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 7,654.00000 | 7,838,000 | 39.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 33.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 5,654.00000 | 5,838,000 | 33.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 1,000 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 3,655.00000 | 3,839,000 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 93.00000 | 62,000 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 747.00000 | 900,000 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 467.00000 | 342,000 | 14.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 121.00000 | 180,000 | 14.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 1,352.00000 | 1,171,000 | 15.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 6.00000 | 9,000 | 15.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 2,347.00000 | 2,163,000 | 21.47 | 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 | 10.05 | Put | | 1.00000 | 1,000 | 21.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Put | | 9,554.00000 | 9,738,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 38.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 7,554.00000 | 7,738,000 | 38.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Put | | 9,504.00000 | 9,688,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 38.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 7,504.00000 | 7,688,000 | 38.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Put | | 9,454.00000 | 9,638,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 38.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 7,454.00000 | 7,638,000 | 38.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Put | | 9,354.00000 | 9,538,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 38.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 7,354.00000 | 7,538,000 | 38.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Put | | 9,204.00000 | 9,388,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 37.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 7,204.00000 | 7,388,000 | 37.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Put | | 9,154.00000 | 9,338,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 37.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 7,154.00000 | 7,338,000 | 37.68 | 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 | 15/03/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Put | | 9,054.00000 | 9,238,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 37.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 7,054.00000 | 7,238,000 | 37.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 30.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 5,054.00000 | 5,238,000 | 30.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 2.00000 | 1,000 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 3,056.00000 | 3,239,000 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 50.00000 | 33,000 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 1,104.00000 | 1,271,000 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 245.00000 | 171,000 | 15.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 299.00000 | 409,000 | 15.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 962.00000 | 795,000 | 15.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 16.00000 | 33,000 | 15.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1,948.00000 | 1,765,000 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 2.00000 | 3,000 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 2,946.00000 | 2,762,000 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 0.00000 | 0,000 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Put | | 8,904.00000 | 9,088,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 36.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 6,904.00000 | 7,088,000 | 36.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 4,904.00000 | 5,088,000 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 0,000 | 27.07 | 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 | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 3,905.00000 | 4,088,000 | 27.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 3.00000 | 2,000 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 2,907.00000 | 3,090,000 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 15.00000 | 10,000 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 1,919.00000 | 2,098,000 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 62.00000 | 42,000 | 19.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 966.00000 | 1,130,000 | 19.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 315.00000 | 220,000 | 15.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 219.00000 | 308,000 | 15.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 1,106.00000 | 931,000 | 15.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 10.00000 | 19,000 | 15.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 2,097.00000 | 1,914,000 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 1.00000 | 2,000 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 3,096.00000 | 2,912,000 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,000 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 21.00000 | 14,000 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 1,675.00000 | 1,852,000 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 32.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 5,504.00000 | 5,688,000 | 32.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Call | | 0.00000 | 0,000 | 29.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Put | | 4,504.00000 | 4,688,000 | 29.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 1.00000 | 1,000 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 3,505.00000 | 3,689,000 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 6.00000 | 4,000 | 24.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 2,510.00000 | 2,692,000 | 24.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 26.00000 | 17,000 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 1,530.00000 | 1,705,000 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 118.00000 | 80,000 | 17.62 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 622.00000 | 768,000 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 576.00000 | 438,000 | 14.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 80.00000 | 126,000 | 14.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 1,500.00000 | 1,319,000 | 16.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 4.00000 | 7,000 | 16.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 2,496.00000 | 2,313,000 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 0.00000 | 1,000 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 31.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 5,254.00000 | 5,438,000 | 31.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 1.00000 | 0,000 | 28.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 4,255.00000 | 4,438,000 | 28.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 2.00000 | 1,000 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 3,256.00000 | 3,439,000 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 9.00000 | 5,000 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 2,263.00000 | 2,443,000 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 37.00000 | 25,000 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 1,291.00000 | 1,463,000 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 177.00000 | 122,000 | 16.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 431.00000 | 560,000 | 16.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 781.00000 | 625,000 | 14.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 35.00000 | 63,000 | 14.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1,749.00000 | 1,566,000 | 18.23 | 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 | 10.65 | Put | | 3.00000 | 4,000 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 2,746.00000 | 2,562,000 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 0.00000 | 0,000 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 31.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 5,354.00000 | 5,538,000 | 31.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 28.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Put | | 4,354.00000 | 4,538,000 | 28.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 2.00000 | 1,000 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 3,356.00000 | 3,539,000 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 8.00000 | 5,000 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 2,362.00000 | 2,543,000 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 32.00000 | 21,000 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 1,386.00000 | 1,559,000 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 151.00000 | 103,000 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 505.00000 | 641,000 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 696.00000 | 546,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 50.00000 | 84,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 1,649.00000 | 1,467,000 | 17.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3.00000 | 5,000 | 17.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 2,646.00000 | 2,462,000 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 0.00000 | 0,000 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 31.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 5,154.00000 | 5,338,000 | 31.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 1.00000 | 0,000 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 4,155.00000 | 4,338,000 | 27.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 2.00000 | 1,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 3,156.00000 | 3,339,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 11.00000 | 6,000 | 23.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 2,165.00000 | 2,344,000 | 23.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 43.00000 | 29,000 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 1,197.00000 | 1,367,000 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 209.00000 | 144,000 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 363.00000 | 482,000 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 870.00000 | 708,000 | 14.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 24.00000 | 46,000 | 14.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1,848.00000 | 1,665,000 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 2.00000 | 3,000 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 2,846.00000 | 2,662,000 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 0.00000 | 0,000 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 32.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 5,454.00000 | 5,638,000 | 32.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Call | | 0.00000 | 0,000 | 28.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Put | | 4,454.00000 | 4,638,000 | 28.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 1.00000 | 1,000 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 3,455.00000 | 3,639,000 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 6.00000 | 4,000 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 2,460.00000 | 2,642,000 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 28.00000 | 19,000 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 1,482.00000 | 1,657,000 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 128.00000 | 87,000 | 17.42 | 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 | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 582.00000 | 725,000 | 17.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 615.00000 | 473,000 | 14.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 69.00000 | 111,000 | 14.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 1,550.00000 | 1,368,000 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 4.00000 | 6,000 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 2,546.00000 | 2,362,000 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 0.00000 | 0,000 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 32.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 5,554.00000 | 5,738,000 | 32.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 29.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Put | | 4,554.00000 | 4,738,000 | 29.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 1.00000 | 1,000 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 3,555.00000 | 3,739,000 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 5.00000 | 3,000 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 2,559.00000 | 2,741,000 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 24.00000 | 16,000 | 21.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 1,578.00000 | 1,754,000 | 21.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 109.00000 | 74,000 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 663.00000 | 812,000 | 17.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 538.00000 | 405,000 | 14.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 92.00000 | 143,000 | 14.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 1,451.00000 | 1,269,000 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 5.00000 | 7,000 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 2,446.00000 | 2,263,000 | 21.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 0.00000 | 1,000 | 21.89 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 32.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 5,404.00000 | 5,588,000 | 32.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Put | | 4,404.00000 | 4,588,000 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 1.00000 | 1,000 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 3,405.00000 | 3,589,000 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 7.00000 | 4,000 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 2,411.00000 | 2,592,000 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 30.00000 | 20,000 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 1,434.00000 | 1,608,000 | 21.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 139.00000 | 94,000 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 543.00000 | 682,000 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 654.00000 | 509,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 58.00000 | 97,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 1,600.00000 | 1,417,000 | 17.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 4.00000 | 5,000 | 17.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 2,596.00000 | 2,412,000 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 0.00000 | 0,000 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 31.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 5,304.00000 | 5,488,000 | 31.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 28.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Put | | 4,304.00000 | 4,488,000 | 28.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 2.00000 | 1,000 | 25.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 3,306.00000 | 3,489,000 | 25.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 8.00000 | 5,000 | 23.71 | 0.00 | 0 | 11,630.00 |

| 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 | 14.70 | Put | | 2,312.00000 | 2,493,000 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 34.00000 | 23,000 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 1,338.00000 | 1,511,000 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 164.00000 | 112,000 | 16.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 468.00000 | 600,000 | 16.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 738.00000 | 585,000 | 14.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 42.00000 | 73,000 | 14.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1,699.00000 | 1,516,000 | 17.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3.00000 | 4,000 | 17.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 2,696.00000 | 2,512,000 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 0.00000 | 0,000 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 31.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 5,204.00000 | 5,388,000 | 31.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 1.00000 | 0,000 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 4,205.00000 | 4,388,000 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 2.00000 | 1,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 3,206.00000 | 3,389,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 10.00000 | 6,000 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 2,214.00000 | 2,394,000 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 40.00000 | 27,000 | 20.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 1,244.00000 | 1,415,000 | 20.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 192.00000 | 133,000 | 16.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 396.00000 | 521,000 | 16.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 825.00000 | 666,000 | 14.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 29.00000 | 54,000 | 14.98 | 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 | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1,798.00000 | 1,616,000 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 2.00000 | 4,000 | 18.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 2,796.00000 | 2,612,000 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 0.00000 | 0,000 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 5,104.00000 | 5,288,000 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Call | | 1.00000 | 0,000 | 27.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 4,105.00000 | 4,288,000 | 27.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 2.00000 | 1,000 | 25.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 3,106.00000 | 3,289,000 | 25.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 11.00000 | 7,000 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 2,115.00000 | 2,295,000 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 226.00000 | 157,000 | 16.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 330.00000 | 445,000 | 16.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 915.00000 | 751,000 | 15.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 19.00000 | 39,000 | 15.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1,898.00000 | 1,715,000 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 2.00000 | 3,000 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 2,896.00000 | 2,712,000 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 0.00000 | 0,000 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 46.00000 | 31,000 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 1,150.00000 | 1,319,000 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Put | | 8,204.00000 | 8,388,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Call | | 0.00000 | 0,000 | 34.74 | 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 | 18.60 | Put | | 6,204.00000 | 6,388,000 | 34.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 3,796.00000 | 3,612,000 | 26.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,000 | 26.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Put | | 8,104.00000 | 8,288,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Call | | 0.00000 | 0,000 | 34.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Put | | 6,104.00000 | 6,288,000 | 34.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 3,896.00000 | 3,712,000 | 26.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,000 | 26.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Put | | 8,154.00000 | 8,338,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 34.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Put | | 6,154.00000 | 6,338,000 | 34.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 3,846.00000 | 3,662,000 | 26.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 26.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Put | | 8,404.00000 | 8,588,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Call | | 0.00000 | 0,000 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Put | | 6,404.00000 | 6,588,000 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 3,596.00000 | 3,412,000 | 25.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 0.00000 | 0,000 | 25.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Put | | 8,504.00000 | 8,688,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Call | | 0.00000 | 0,000 | 35.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Put | | 6,504.00000 | 6,688,000 | 35.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 3,496.00000 | 3,312,000 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 0.00000 | 0,000 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Put | | 8,454.00000 | 8,638,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 35.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Put | | 6,454.00000 | 6,638,000 | 35.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 3,546.00000 | 3,362,000 | 25.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 0.00000 | 0,000 | 25.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Put | | 8,554.00000 | 8,738,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 35.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Put | | 6,554.00000 | 6,738,000 | 35.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 3,446.00000 | 3,262,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 0,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Put | | 8,704.00000 | 8,888,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 36.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 6,704.00000 | 6,888,000 | 36.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 29.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 4,704.00000 | 4,888,000 | 29.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 4.00000 | 3,000 | 24.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 2,708.00000 | 2,891,000 | 24.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 3,296.00000 | 3,112,000 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 0,000 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 39.69 | 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 | 21.15 | Put | | 8,754.00000 | 8,938,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 36.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 6,754.00000 | 6,938,000 | 36.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 29.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 4,754.00000 | 4,938,000 | 29.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 4.00000 | 2,000 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 2,758.00000 | 2,940,000 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Put | | 8,654.00000 | 8,838,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 36.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Put | | 6,654.00000 | 6,838,000 | 36.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 29.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Put | | 4,654.00000 | 4,838,000 | 29.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 5.00000 | 3,000 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 2,659.00000 | 2,841,000 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 3,346.00000 | 3,162,000 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 0,000 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Put | | 7,954.00000 | 8,138,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Call | | 0.00000 | 0,000 | 33.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Put | | 5,954.00000 | 6,138,000 | 33.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 0,000 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 3,955.00000 | 4,138,000 | 27.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 14.00000 | 9,000 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 1,968.00000 | 2,147,000 | 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 | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 4,046.00000 | 3,862,000 | 26.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 26.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 4,446.00000 | 4,262,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 3,396.00000 | 3,212,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 0.00000 | 0,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 4,396.00000 | 4,212,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 4,546.00000 | 4,362,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 4,346.00000 | 4,162,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 0,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Put | | 8,254.00000 | 8,438,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Call | | 0.00000 | 0,000 | 34.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Put | | 6,254.00000 | 6,438,000 | 34.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 3,746.00000 | 3,562,000 | 26.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,000 | 26.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 4,246.00000 | 4,062,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Put | | 7,804.00000 | 7,988,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 33.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Put | | 5,804.00000 | 5,988,000 | 33.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 1.00000 | 0,000 | 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 | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 3,805.00000 | 3,988,000 | 26.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 17.00000 | 12,000 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 1,821.00000 | 2,000,000 | 22.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 4,196.00000 | 4,012,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Put | | 8,054.00000 | 8,238,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Call | | 0.00000 | 0,000 | 34.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Put | | 6,054.00000 | 6,238,000 | 34.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 1.00000 | 0,000 | 27.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 4,055.00000 | 4,238,000 | 27.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 12.00000 | 8,000 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 2,066.00000 | 2,246,000 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 3,946.00000 | 3,762,000 | 26.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 0.00000 | 0,000 | 26.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Put | | 8,304.00000 | 8,488,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Call | | 0.00000 | 0,000 | 35.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Put | | 6,304.00000 | 6,488,000 | 35.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 3,696.00000 | 3,512,000 | 25.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 0.00000 | 0,000 | 25.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Put | | 8,004.00000 | 8,188,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 34.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Put | | 6,004.00000 | 6,188,000 | 34.12 | 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 | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 1.00000 | 0,000 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 4,005.00000 | 4,188,000 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 14.00000 | 8,000 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 2,018.00000 | 2,196,000 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 3,996.00000 | 3,812,000 | 26.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 26.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Put | | 8,354.00000 | 8,538,000 | 39.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Call | | 0.00000 | 0,000 | 35.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Put | | 6,354.00000 | 6,538,000 | 35.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 3,646.00000 | 3,462,000 | 25.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 0,000 | 25.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 12.41570 | 12.60120 | | 15.99 | 0.00 | 0 | 12,363.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Put | | 9,449.00000 | 9,634,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Call | | 2.00000 | 2,000 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Put | | 7,451.00000 | 7,636,000 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Put | | 9,749.00000 | 9,934,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Call | | 2.00000 | 2,000 | 28.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Put | | 7,751.00000 | 7,936,000 | 28.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Call | | 1.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Put | | 9,250.00000 | 9,434,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 2.00000 | 2,000 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 7,251.00000 | 7,436,000 | 27.41 | 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 | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 10.00000 | 7,000 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 5,259.00000 | 5,441,000 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 55.00000 | 45,000 | 24.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 3,304.00000 | 3,479,000 | 24.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Call | | 1.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Put | | 9,100.00000 | 9,284,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 3.00000 | 2,000 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 7,102.00000 | 7,286,000 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 12.00000 | 9,000 | 25.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 5,111.00000 | 5,293,000 | 25.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 60.00000 | 49,000 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 3,159.00000 | 3,333,000 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Call | | 1.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Put | | 9,000.00000 | 9,184,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 3.00000 | 2,000 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 7,002.00000 | 7,186,000 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 234.00000 | 194,000 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 1,233.00000 | 1,378,000 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 499.00000 | 417,000 | 16.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 498.00000 | 601,000 | 16.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 2,021.00000 | 1,844,000 | 16.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 20.00000 | 28,000 | 16.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 3,009.00000 | 2,824,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 8.00000 | 8,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Call | | 1.00000 | 1,000 | 28.20 | 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 | 21.40 | Put | | 8,800.00000 | 8,985,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 3.00000 | 2,000 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 6,802.00000 | 6,986,000 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Put | | 8,850.00000 | 9,035,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 3.00000 | 2,000 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 6,852.00000 | 7,036,000 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 569.00000 | 471,000 | 16.13 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 418.00000 | 505,000 | 16.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 1,238.00000 | 1,079,000 | 15.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 87.00000 | 113,000 | 15.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 2,168.00000 | 1,987,000 | 16.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 17.00000 | 21,000 | 16.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 3,157.00000 | 2,973,000 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 6.00000 | 7,000 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Call | | 1.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Put | | 9,300.00000 | 9,484,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 10.00000 | 7,000 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 5,309.00000 | 5,491,000 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 53.00000 | 44,000 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 3,352.00000 | 3,528,000 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Put | | 9,499.00000 | 9,684,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Call | | 2.00000 | 2,000 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Put | | 7,501.00000 | 7,686,000 | 27.77 | 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 | 14/06/2010 | Foreign Exchange Future | 18.10 | Call | | 8.00000 | 6,000 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Put | | 5,507.00000 | 5,690,000 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Put | | 9,649.00000 | 9,834,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Call | | 2.00000 | 2,000 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Put | | 7,651.00000 | 7,836,000 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 674.00000 | 563,000 | 15.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 323.00000 | 397,000 | 15.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1,414.00000 | 1,247,000 | 15.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 63.00000 | 81,000 | 15.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 2,365.00000 | 2,182,000 | 17.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 14.00000 | 16,000 | 17.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Put | | 9,699.00000 | 9,884,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Call | | 2.00000 | 2,000 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Put | | 7,701.00000 | 7,886,000 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 1,370.00000 | 1,204,000 | 15.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 69.00000 | 88,000 | 15.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 2,316.00000 | 2,133,000 | 17.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 15.00000 | 17,000 | 17.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Put | | 9,599.00000 | 9,784,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Call | | 2.00000 | 2,000 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Put | | 7,601.00000 | 7,786,000 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 157.00000 | 131,000 | 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 | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 1,756.00000 | 1,915,000 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 314.00000 | 261,000 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 913.00000 | 1,045,000 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 703.00000 | 589,000 | 15.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 302.00000 | 373,000 | 15.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1,459.00000 | 1,291,000 | 15.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 58.00000 | 75,000 | 15.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 2,414.00000 | 2,231,000 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 13.00000 | 15,000 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Put | | 9,549.00000 | 9,734,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 7.00000 | 5,000 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 5,556.00000 | 5,739,000 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 46.00000 | 38,000 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 3,595.00000 | 3,772,000 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Put | | 9,399.00000 | 9,584,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 2.00000 | 2,000 | 27.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 7,401.00000 | 7,586,000 | 27.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Put | | 9,349.00000 | 9,534,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 2.00000 | 2,000 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 7,351.00000 | 7,536,000 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 9.00000 | 7,000 | 25.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 5,358.00000 | 5,541,000 | 25.38 | 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 | 15.95 | Call | | 51.00000 | 42,000 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 3,400.00000 | 3,576,000 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Call | | 1.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Put | | 9,200.00000 | 9,384,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 3.00000 | 2,000 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 7,202.00000 | 7,386,000 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 11.00000 | 8,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 5,210.00000 | 5,392,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 56.00000 | 46,000 | 24.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 3,255.00000 | 3,430,000 | 24.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 962.00000 | 826,000 | 15.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 161.00000 | 210,000 | 15.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 1,830.00000 | 1,655,000 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 29.00000 | 39,000 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 2,810.00000 | 2,626,000 | 19.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 9.00000 | 10,000 | 19.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Call | | 1.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Put | | 9,150.00000 | 9,334,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 3.00000 | 2,000 | 27.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 7,152.00000 | 7,336,000 | 27.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Call | | 1.00000 | 0,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Put | | 9,050.00000 | 9,234,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Call | | 3.00000 | 2,000 | 27.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Put | | 7,052.00000 | 7,236,000 | 27.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 226.00000 | 188,000 | 19.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 1,275.00000 | 1,422,000 | 19.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 1,073.00000 | 929,000 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 122.00000 | 163,000 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 1,973.00000 | 1,796,000 | 16.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 22.00000 | 30,000 | 16.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Put | | 8,950.00000 | 9,135,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 3.00000 | 2,000 | 26.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 6,952.00000 | 7,136,000 | 26.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Call | | 8.00000 | 6,000 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Put | | 5,457.00000 | 5,640,000 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Call | | 23.00000 | 17,000 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Put | | 4,472.00000 | 4,651,000 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 48.00000 | 40,000 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 3,497.00000 | 3,674,000 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 90.00000 | 74,000 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 2,539.00000 | 2,708,000 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 243.00000 | 202,000 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 1,192.00000 | 1,336,000 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 522.00000 | 434,000 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 471.00000 | 568,000 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 1,153.00000 | 1,002,000 | 15.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 102.00000 | 136,000 | 15.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 2,070.00000 | 1,891,000 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 19.00000 | 25,000 | 16.48 | 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 | 9.55 | Call | | 3,058.00000 | 2,874,000 | 20.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 7.00000 | 8,000 | 20.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 152.00000 | 127,000 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 1,801.00000 | 1,961,000 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Call | | 5.00000 | 4,000 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Put | | 6,004.00000 | 6,188,000 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 36.00000 | 27,000 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 4,035.00000 | 4,211,000 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 63.00000 | 52,000 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 3,062.00000 | 3,236,000 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 762.00000 | 643,000 | 15.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 261.00000 | 327,000 | 15.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1,550.00000 | 1,380,000 | 15.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 49.00000 | 64,000 | 15.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Call | | 5.00000 | 4,000 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Put | | 5,904.00000 | 6,088,000 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 365.00000 | 304,000 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 764.00000 | 888,000 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 825.00000 | 700,000 | 15.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 224.00000 | 284,000 | 15.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 1,642.00000 | 1,470,000 | 15.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 41.00000 | 54,000 | 15.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 2,612.00000 | 2,428,000 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 11.00000 | 12,000 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Call | | 7.00000 | 5,000 | 25.35 | 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 | 14/06/2010 | Foreign Exchange Future | 18.20 | Put | | 5,606.00000 | 5,789,000 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Call | | 20.00000 | 15,000 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Put | | 4,619.00000 | 4,799,000 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 45.00000 | 37,000 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 3,644.00000 | 3,821,000 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 82.00000 | 67,000 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 2,681.00000 | 2,851,000 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 218.00000 | 181,000 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 1,317.00000 | 1,465,000 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 461.00000 | 385,000 | 16.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 560.00000 | 669,000 | 16.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 1,035.00000 | 894,000 | 15.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 134.00000 | 178,000 | 15.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 1,925.00000 | 1,749,000 | 16.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 24.00000 | 33,000 | 16.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 2,909.00000 | 2,725,000 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 8.00000 | 9,000 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 926.00000 | 793,000 | 15.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 175.00000 | 227,000 | 15.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 1,782.00000 | 1,608,000 | 15.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 31.00000 | 42,000 | 15.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 2,760.00000 | 2,577,000 | 18.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 9.00000 | 11,000 | 18.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Call | | 13.00000 | 9,000 | 25.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Put | | 5,062.00000 | 5,243,000 | 25.41 | 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 | 14/06/2010 | Foreign Exchange Future | 16.65 | Call | | 34.00000 | 26,000 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Put | | 4,083.00000 | 4,260,000 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 326.00000 | 271,000 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 875.00000 | 1,005,000 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 732.00000 | 615,000 | 15.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 281.00000 | 349,000 | 15.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 2,464.00000 | 2,281,000 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 13.00000 | 15,000 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Call | | 5.00000 | 4,000 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Put | | 5,954.00000 | 6,138,000 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 37.00000 | 28,000 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 3,986.00000 | 4,162,000 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 65.00000 | 54,000 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 3,014.00000 | 3,188,000 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 172.00000 | 144,000 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 1,621.00000 | 1,778,000 | 20.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 351.00000 | 292,000 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 800.00000 | 926,000 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 793.00000 | 671,000 | 15.63 | 0.00 | 0 | 28.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 242.00000 | 305,000 | 15.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 1,596.00000 | 1,425,000 | 15.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 45.00000 | 59,000 | 15.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 2,562.00000 | 2,379,000 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 11.00000 | 13,000 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Call | | 5.00000 | 4,000 | 25.40 | 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 | 14/06/2010 | Foreign Exchange Future | 18.45 | Put | | 5,854.00000 | 6,038,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 16.00000 | 11,000 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 4,865.00000 | 5,045,000 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 39.00000 | 31,000 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 3,888.00000 | 4,065,000 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 70.00000 | 57,000 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 2,919.00000 | 3,091,000 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 380.00000 | 316,000 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 729.00000 | 850,000 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 858.00000 | 730,000 | 15.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 207.00000 | 264,000 | 15.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 1,689.00000 | 1,516,000 | 15.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 38.00000 | 50,000 | 15.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 2,661.00000 | 2,478,000 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 10.00000 | 12,000 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 395.00000 | 328,000 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 694.00000 | 812,000 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 892.00000 | 761,000 | 15.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 191.00000 | 245,000 | 15.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 2,711.00000 | 2,527,000 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 10.00000 | 11,000 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Call | | 7.00000 | 5,000 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Put | | 5,656.00000 | 5,839,000 | 25.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Call | | 19.00000 | 14,000 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Put | | 4,668.00000 | 4,848,000 | 25.46 | 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 | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 43.00000 | 36,000 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 3,692.00000 | 3,870,000 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 79.00000 | 65,000 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 2,728.00000 | 2,899,000 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 444.00000 | 370,000 | 16.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 593.00000 | 704,000 | 16.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 998.00000 | 860,000 | 15.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 147.00000 | 194,000 | 15.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 1,877.00000 | 1,702,000 | 16.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 26.00000 | 36,000 | 16.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 2,860.00000 | 2,675,000 | 19.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 9.00000 | 9,000 | 19.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 211.00000 | 175,000 | 19.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 1,360.00000 | 1,509,000 | 19.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 9.00000 | 6,000 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 5,408.00000 | 5,590,000 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Call | | 24.00000 | 18,000 | 25.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Put | | 4,423.00000 | 4,602,000 | 25.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 50.00000 | 41,000 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 3,449.00000 | 3,625,000 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 93.00000 | 76,000 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 2,492.00000 | 2,660,000 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 261.00000 | 217,000 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 1,110.00000 | 1,251,000 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 11.00000 | 8,000 | 25.40 | 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 | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 5,160.00000 | 5,342,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 31.00000 | 23,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 4,180.00000 | 4,357,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 58.00000 | 48,000 | 24.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 3,207.00000 | 3,382,000 | 24.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 111.00000 | 90,000 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 2,260.00000 | 2,424,000 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 302.00000 | 251,000 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 951.00000 | 1,085,000 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 14.00000 | 10,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 4,963.00000 | 5,144,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 1,325.00000 | 1,161,000 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 74.00000 | 95,000 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 2,266.00000 | 2,084,000 | 16.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 15.00000 | 18,000 | 16.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 3,257.00000 | 3,072,000 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 6.00000 | 6,000 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 16.00000 | 12,000 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 4,815.00000 | 4,996,000 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Call | | 40.00000 | 33,000 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Put | | 3,839.00000 | 4,017,000 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Call | | 138.00000 | 116,000 | 21.64 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Put | | 1,937.00000 | 2,100,000 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 1,282.00000 | 1,118,000 | 14.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 81.00000 | 102,000 | 14.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 2,217.00000 | 2,035,000 | 16.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 16.00000 | 19,000 | 16.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 38.00000 | 30,000 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 3,937.00000 | 4,114,000 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 68.00000 | 55,000 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 2,967.00000 | 3,139,000 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 130.00000 | 108,000 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 2,029.00000 | 2,192,000 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 251.00000 | 209,000 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 1,150.00000 | 1,293,000 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 545.00000 | 452,000 | 16.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 444.00000 | 536,000 | 16.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 1,196.00000 | 1,040,000 | 15.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 95.00000 | 124,000 | 15.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 2,119.00000 | 1,939,000 | 16.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 18.00000 | 23,000 | 16.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 3,108.00000 | 2,923,000 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 7.00000 | 7,000 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 2.00000 | 2,000 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 7,301.00000 | 7,486,000 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Call | | 6.00000 | 4,000 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Put | | 5,805.00000 | 5,988,000 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Call | | 27.00000 | 20,000 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Put | | 4,326.00000 | 4,504,000 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 72.00000 | 59,000 | 23.60 | 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 | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 2,871.00000 | 3,043,000 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 190.00000 | 158,000 | 20.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 1,489.00000 | 1,642,000 | 20.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 594.00000 | 491,000 | 15.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 393.00000 | 475,000 | 15.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 1,735.00000 | 1,562,000 | 15.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 34.00000 | 46,000 | 15.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 3,207.00000 | 3,023,000 | 20.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 6.00000 | 7,000 | 20.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 4,701.00000 | 4,516,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 178.00000 | 148,000 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 1,577.00000 | 1,732,000 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 2.00000 | 2,000 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 7,551.00000 | 7,736,000 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Call | | 4.00000 | 4,000 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Put | | 6,053.00000 | 6,238,000 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Call | | 21.00000 | 16,000 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Put | | 4,570.00000 | 4,750,000 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 62.00000 | 50,000 | 24.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 3,111.00000 | 3,284,000 | 24.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 162.00000 | 135,000 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 1,711.00000 | 1,869,000 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 480.00000 | 401,000 | 16.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 529.00000 | 635,000 | 16.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 1,504.00000 | 1,335,000 | 15.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 53.00000 | 69,000 | 15.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 2,959.00000 | 2,775,000 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 8.00000 | 9,000 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 4,452.00000 | 4,267,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Call | | 2.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Put | | 8,001.00000 | 8,185,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Call | | 4.00000 | 3,000 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Put | | 6,503.00000 | 6,687,000 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 13.00000 | 10,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 5,012.00000 | 5,194,000 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 47.00000 | 39,000 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 3,546.00000 | 3,723,000 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 123.00000 | 100,000 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 2,122.00000 | 2,284,000 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 338.00000 | 281,000 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 837.00000 | 965,000 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 1,111.00000 | 965,000 | 15.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 110.00000 | 149,000 | 15.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 2,513.00000 | 2,330,000 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 12.00000 | 14,000 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 4,003.00000 | 3,818,000 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 2.00000 | 2,000 | 23.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Call | | 6.00000 | 5,000 | 25.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Put | | 5,705.00000 | 5,889,000 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 18.00000 | 13,000 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 4,717.00000 | 4,897,000 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 42.00000 | 35,000 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 3,741.00000 | 3,919,000 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 77.00000 | 63,000 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 2,776.00000 | 2,947,000 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 147.00000 | 123,000 | 21.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 1,846.00000 | 2,007,000 | 21.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 204.00000 | 169,000 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 1,403.00000 | 1,553,000 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 291.00000 | 242,000 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 990.00000 | 1,126,000 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 427.00000 | 355,000 | 17.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 626.00000 | 739,000 | 17.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 647.00000 | 538,000 | 15.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 346.00000 | 422,000 | 15.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 167.00000 | 139,000 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 1,666.00000 | 1,823,000 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Call | | 6.00000 | 4,000 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Put | | 5,755.00000 | 5,938,000 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 17.00000 | 13,000 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 4,766.00000 | 4,947,000 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 41.00000 | 34,000 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 3,790.00000 | 3,968,000 | 25.46 | 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 | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 74.00000 | 61,000 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 2,823.00000 | 2,995,000 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 197.00000 | 164,000 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 1,446.00000 | 1,598,000 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 280.00000 | 233,000 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 1,029.00000 | 1,167,000 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 410.00000 | 342,000 | 17.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 659.00000 | 776,000 | 17.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 620.00000 | 514,000 | 15.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 369.00000 | 448,000 | 15.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 184.00000 | 153,000 | 20.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 1,533.00000 | 1,687,000 | 20.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 15.00000 | 11,000 | 25.43 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 4,914.00000 | 5,095,000 | 25.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 270.00000 | 225,000 | 18.81 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 1,069.00000 | 1,209,000 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 143.00000 | 119,000 | 21.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 1,892.00000 | 2,053,000 | 21.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Put | | 8,200.00000 | 8,385,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Call | | 4.00000 | 3,000 | 25.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Put | | 6,203.00000 | 6,387,000 | 25.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 30.00000 | 22,000 | 25.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 4,229.00000 | 4,406,000 | 25.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 107.00000 | 87,000 | 22.42 | 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 | 14.80 | Put | | 2,306.00000 | 2,471,000 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 3,804.00000 | 3,619,000 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 3.00000 | 3,000 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Call | | 2.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Put | | 8,101.00000 | 8,285,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Call | | 4.00000 | 3,000 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Put | | 6,103.00000 | 6,287,000 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 33.00000 | 25,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 4,132.00000 | 4,309,000 | 25.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 115.00000 | 94,000 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 2,214.00000 | 2,378,000 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 3,903.00000 | 3,719,000 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 2.00000 | 3,000 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Call | | 2.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Put | | 8,151.00000 | 8,335,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Call | | 4.00000 | 3,000 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Put | | 6,153.00000 | 6,337,000 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 3,854.00000 | 3,669,000 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 3.00000 | 3,000 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Put | | 8,400.00000 | 8,585,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Call | | 4.00000 | 3,000 | 26.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Put | | 6,403.00000 | 6,587,000 | 26.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 3,605.00000 | 3,420,000 | 22.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 4.00000 | 4,000 | 22.15 | 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 | 21.10 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Put | | 8,500.00000 | 8,685,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Call | | 22.00000 | 16,000 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Put | | 4,521.00000 | 4,700,000 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 87.00000 | 71,000 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 2,586.00000 | 2,755,000 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 3,505.00000 | 3,320,000 | 21.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 4.00000 | 4,000 | 21.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Put | | 8,450.00000 | 8,635,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Call | | 4.00000 | 3,000 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Put | | 6,453.00000 | 6,637,000 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 3,555.00000 | 3,370,000 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 4.00000 | 4,000 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Put | | 8,550.00000 | 8,735,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Call | | 3.00000 | 3,000 | 26.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Put | | 6,552.00000 | 6,737,000 | 26.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 85.00000 | 69,000 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 2,634.00000 | 2,803,000 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 3,455.00000 | 3,271,000 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 4.00000 | 5,000 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Put | | 8,700.00000 | 8,885,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 3.00000 | 3,000 | 26.62 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 6,702.00000 | 6,887,000 | 26.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 3,306.00000 | 3,122,000 | 21.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 5.00000 | 6,000 | 21.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Put | | 8,750.00000 | 8,935,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 3.00000 | 2,000 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 6,752.00000 | 6,936,000 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Put | | 8,650.00000 | 8,835,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Call | | 3.00000 | 3,000 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Put | | 6,652.00000 | 6,837,000 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 3,356.00000 | 3,171,000 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 5.00000 | 5,000 | 21.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Call | | 2.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Put | | 7,951.00000 | 8,135,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 127.00000 | 104,000 | 21.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 2,076.00000 | 2,238,000 | 21.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 4,053.00000 | 3,868,000 | 23.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 2.00000 | 2,000 | 23.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 3,406.00000 | 3,221,000 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 5.00000 | 5,000 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 4,402.00000 | 4,217,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 4,552.00000 | 4,366,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,000 | 24.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 4,352.00000 | 4,167,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Put | | 8,250.00000 | 8,435,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Call | | 4.00000 | 3,000 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Put | | 6,253.00000 | 6,437,000 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Call | | 28.00000 | 21,000 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Put | | 4,277.00000 | 4,455,000 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 103.00000 | 84,000 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 2,352.00000 | 2,518,000 | 22.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 3,754.00000 | 3,569,000 | 22.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 3.00000 | 3,000 | 22.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Call | | 2.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Put | | 8,051.00000 | 8,235,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 119.00000 | 97,000 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 2,168.00000 | 2,331,000 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 3,953.00000 | 3,768,000 | 23.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 2.00000 | 2,000 | 23.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 4,252.00000 | 4,067,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Call | | 2.00000 | 2,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Put | | 7,801.00000 | 7,986,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 4,202.00000 | 4,018,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 2,000 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Call | | 1.00000 | 1,000 | 28.20 | 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 | 20.90 | Put | | 8,300.00000 | 8,485,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Call | | 4.00000 | 3,000 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Put | | 6,303.00000 | 6,487,000 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 100.00000 | 82,000 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 2,399.00000 | 2,566,000 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 3,704.00000 | 3,519,000 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 3.00000 | 3,000 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Put | | 8,900.00000 | 9,085,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 3.00000 | 2,000 | 26.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 6,902.00000 | 7,086,000 | 26.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Put | | 8,350.00000 | 8,535,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Call | | 4.00000 | 3,000 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Put | | 6,353.00000 | 6,537,000 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Call | | 26.00000 | 19,000 | 25.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Put | | 4,375.00000 | 4,553,000 | 25.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 97.00000 | 79,000 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 2,446.00000 | 2,613,000 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 3,654.00000 | 3,470,000 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 3.00000 | 4,000 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Put | | 8,600.00000 | 8,785,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Call | | 3.00000 | 3,000 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Put | | 6,602.00000 | 6,787,000 | 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 | 13/09/2010 | | | 12.61650 | 12.80330 | | 16.52 | 0.00 | 0 | 1,236.00 |
| £ / R | On | 13/09/2010 | 12.73 | Call | | 721.00000 | 622,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | 12.73 | Put | | 648.00000 | 736,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | 12.78 | Call | | 697.00000 | 600,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | 12.78 | Put | | 674.00000 | 764,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | 12.68 | Call | | 746.00000 | 645,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | 12.68 | Put | | 623.00000 | 709,000 | 17.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | | | 0.08390 | 0.08470 | | 23.31 | 0.00 | 0 | 1,364.00 |
| ¥ / R | On | 15/03/2010 | 0.08 | Call | | 566.00000 | 506,000 | 23.31 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | 0.08 | Put | | 96.00000 | 116,000 | 23.31 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | 0.09 | Call | | 145.00000 | 126,000 | 28.77 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | 0.09 | Put | | 675.00000 | 736,000 | 28.77 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | 0.07 | Call | | 1,477.00000 | 1,397,000 | 26.68 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | 0.07 | Put | | 7.00000 | 7,000 | 26.68 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | | | 0.08540 | 0.08620 | | 27.82 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | 0.08 | Call | | 841.00000 | 800,000 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | 0.08 | Put | | 221.00000 | 260,000 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | 0.09 | Call | | 410.00000 | 395,000 | 28.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | 0.09 | Put | | 790.00000 | 855,000 | 28.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | 0.07 | Call | | 1,637.00000 | 1,566,000 | 21.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | 0.07 | Put | | 17.00000 | 26,000 | 21.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | | | 10.59290 | 10.67100 | | 14.18 | 4,004,116.20 | 378 | 21,409.00 |
| € / R | On | 15/03/2010 | 19.65 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | 19.65 | Put | | 8,979.00000 | 9,057,000 | 38.38 | 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 | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 37.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 6,979.00000 | 7,057,000 | 37.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 31.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 4,979.00000 | 5,057,000 | 31.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 23.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 2,979.00000 | 3,057,000 | 23.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 23.00000 | 17,000 | 17.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 1,002.00000 | 1,074,000 | 17.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 226.00000 | 186,000 | 14.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 205.00000 | 243,000 | 14.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 1,027.00000 | 951,000 | 14.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 6.00000 | 8,000 | 14.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 2,021.00000 | 1,943,000 | 20.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,000 | 20.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 3,021.00000 | 2,943,000 | 21.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,000 | 21.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 9,229.00000 | 9,307,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 37.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 7,229.00000 | 7,307,000 | 37.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 9,329.00000 | 9,407,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 37.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 7,329.00000 | 7,407,000 | 37.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 38.38 | 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 | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 9,079.00000 | 9,157,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 37.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 7,079.00000 | 7,157,000 | 37.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 3.00000 | 2,000 | 20.17 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 1,932.00000 | 2,009,000 | 20.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 8,879.00000 | 8,957,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 36.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 6,879.00000 | 6,957,000 | 36.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 31.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 4,879.00000 | 4,957,000 | 31.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 1.00000 | 0,000 | 23.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 2,880.00000 | 2,957,000 | 23.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 29.00000 | 22,000 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 908.00000 | 979,000 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 281.00000 | 233,000 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 160.00000 | 190,000 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 1,126.00000 | 1,048,000 | 15.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 5.00000 | 5,000 | 15.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 2,121.00000 | 2,043,000 | 20.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 20.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 3,121.00000 | 3,043,000 | 21.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 0.00000 | 0,000 | 21.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 8,729.00000 | 8,807,000 | 38.38 | 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 | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 36.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 6,729.00000 | 6,807,000 | 36.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 30.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 4,729.00000 | 4,807,000 | 30.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 1.00000 | 1,000 | 23.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 2,730.00000 | 2,808,000 | 23.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 41.00000 | 32,000 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 770.00000 | 839,000 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 378.00000 | 321,000 | 14.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 107.00000 | 128,000 | 14.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 1,274.00000 | 1,196,000 | 16.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 3.00000 | 3,000 | 16.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 2,271.00000 | 2,193,000 | 20.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 3,271.00000 | 3,193,000 | 20.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 0.00000 | 0,000 | 20.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 8,779.00000 | 8,857,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 36.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 6,779.00000 | 6,857,000 | 36.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 30.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 4,779.00000 | 4,857,000 | 30.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 1.00000 | 0,000 | 23.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 2,780.00000 | 2,857,000 | 23.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 37.00000 | 28,000 | 16.72 | 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 | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 816.00000 | 885,000 | 16.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 344.00000 | 290,000 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 123.00000 | 147,000 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 1,225.00000 | 1,147,000 | 15.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 4.00000 | 4,000 | 15.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 2,221.00000 | 2,143,000 | 20.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 0.00000 | 0,000 | 20.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 3,221.00000 | 3,143,000 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 0.00000 | 0,000 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 9,129.00000 | 9,207,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 37.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 7,129.00000 | 7,207,000 | 37.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 9,379.00000 | 9,457,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 37.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 7,379.00000 | 7,457,000 | 37.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 9,429.00000 | 9,507,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 37.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 7,429.00000 | 7,507,000 | 37.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 9,279.00000 | 9,357,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 37.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 7,279.00000 | 7,357,000 | 37.48 | 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 | 19.85 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 9,179.00000 | 9,257,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 37.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 7,179.00000 | 7,257,000 | 37.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Put | | 9,029.00000 | 9,107,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 37.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 7,029.00000 | 7,107,000 | 37.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 8,929.00000 | 9,007,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 36.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 6,929.00000 | 7,007,000 | 36.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 31.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 4,929.00000 | 5,007,000 | 31.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 23.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 2,929.00000 | 3,007,000 | 23.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 26.00000 | 19,000 | 17.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 955.00000 | 1,026,000 | 17.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 253.00000 | 207,000 | 14.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 182.00000 | 214,000 | 14.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 1,076.00000 | 999,000 | 14.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 5.00000 | 6,000 | 14.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 2,071.00000 | 1,993,000 | 20.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,000 | 20.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 3,071.00000 | 2,993,000 | 21.90 | 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 | 7.60 | Put | | 0.00000 | 0,000 | 21.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 8,829.00000 | 8,907,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 36.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 6,829.00000 | 6,907,000 | 36.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 8,679.00000 | 8,757,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 36.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 6,679.00000 | 6,757,000 | 36.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 4,679.00000 | 4,757,000 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 26.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 3,679.00000 | 3,757,000 | 26.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 1.00000 | 1,000 | 22.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 2,680.00000 | 2,758,000 | 22.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 5.00000 | 3,000 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 1,684.00000 | 1,760,000 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 47.00000 | 36,000 | 16.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 726.00000 | 793,000 | 16.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 413.00000 | 354,000 | 14.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 92.00000 | 111,000 | 14.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 1,324.00000 | 1,246,000 | 16.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 3.00000 | 3,000 | 16.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 2,321.00000 | 2,243,000 | 21.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 21.03 | 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 | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 3,321.00000 | 3,243,000 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 0.00000 | 0,000 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 31.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 4,829.00000 | 4,907,000 | 31.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 26.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 3,829.00000 | 3,907,000 | 26.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 1.00000 | 0,000 | 23.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 2,830.00000 | 2,907,000 | 23.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 3.00000 | 2,000 | 19.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 1,832.00000 | 1,909,000 | 19.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 33.00000 | 25,000 | 16.87 | 0.00 | 0 | 24.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 862.00000 | 932,000 | 16.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 312.00000 | 260,000 | 14.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 141.00000 | 167,000 | 14.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 1,175.00000 | 1,098,000 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 4.00000 | 5,000 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 2,171.00000 | 2,093,000 | 20.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,000 | 20.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 3,171.00000 | 3,093,000 | 21.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 0.00000 | 0,000 | 21.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 31.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 5,029.00000 | 5,107,000 | 31.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 4,029.00000 | 4,107,000 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 24.07 | 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 | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 3,029.00000 | 3,107,000 | 24.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 2.00000 | 2,000 | 20.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 2,031.00000 | 2,109,000 | 20.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 20.00000 | 15,000 | 17.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 1,049.00000 | 1,122,000 | 17.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 204.00000 | 167,000 | 14.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 233.00000 | 274,000 | 14.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 979.00000 | 903,000 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 8.00000 | 10,000 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 1,972.00000 | 1,893,000 | 20.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1.00000 | 0,000 | 20.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 2,971.00000 | 2,893,000 | 21.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 0.00000 | 0,000 | 21.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 32.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 5,079.00000 | 5,157,000 | 32.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 27.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 4,079.00000 | 4,157,000 | 27.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 3,079.00000 | 3,157,000 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 2.00000 | 1,000 | 20.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 2,081.00000 | 2,158,000 | 20.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 18.00000 | 13,000 | 17.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 1,097.00000 | 1,170,000 | 17.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 183.00000 | 149,000 | 14.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 262.00000 | 306,000 | 14.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 931.00000 | 855,000 | 14.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 10.00000 | 12,000 | 14.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 1,922.00000 | 1,844,000 | 19.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1.00000 | 1,000 | 19.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 2,921.00000 | 2,843,000 | 21.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,000 | 21.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 32.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 5,279.00000 | 5,357,000 | 32.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 28.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 4,279.00000 | 4,357,000 | 28.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 24.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 3,279.00000 | 3,357,000 | 24.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 1.00000 | 1,000 | 21.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 2,280.00000 | 2,358,000 | 21.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 11.00000 | 8,000 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 1,290.00000 | 1,365,000 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 118.00000 | 94,000 | 15.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 397.00000 | 451,000 | 15.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 744.00000 | 672,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 23.00000 | 29,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 1,722.00000 | 1,644,000 | 18.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1.00000 | 1,000 | 18.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 2,721.00000 | 2,643,000 | 21.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 21.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 33.09 | 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 | 16.00 | Put | | 5,329.00000 | 5,407,000 | 33.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 28.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 4,329.00000 | 4,407,000 | 28.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 25.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 3,329.00000 | 3,407,000 | 25.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 1.00000 | 1,000 | 21.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 2,330.00000 | 2,408,000 | 21.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 10.00000 | 7,000 | 18.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 1,339.00000 | 1,414,000 | 18.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 106.00000 | 83,000 | 15.38 | 0.00 | 0 | 13,651.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 435.00000 | 490,000 | 15.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 699.00000 | 628,000 | 14.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 28.00000 | 35,000 | 14.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 1,672.00000 | 1,594,000 | 18.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1.00000 | 1,000 | 18.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 2,671.00000 | 2,593,000 | 21.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 21.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 32.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 5,179.00000 | 5,257,000 | 32.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 28.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 4,179.00000 | 4,257,000 | 28.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 24.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 3,179.00000 | 3,257,000 | 24.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 2.00000 | 1,000 | 21.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 2,181.00000 | 2,258,000 | 21.05 | 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 | 11.85 | Call | | 14.00000 | 11,000 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 1,193.00000 | 1,268,000 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 148.00000 | 119,000 | 14.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 327.00000 | 376,000 | 14.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 836.00000 | 762,000 | 14.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 15.00000 | 19,000 | 14.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 1,822.00000 | 1,744,000 | 19.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1.00000 | 1,000 | 19.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 2,821.00000 | 2,743,000 | 21.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 21.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 5,129.00000 | 5,207,000 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 4,129.00000 | 4,207,000 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 3,129.00000 | 3,207,000 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 2.00000 | 1,000 | 20.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 2,131.00000 | 2,208,000 | 20.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 16.00000 | 12,000 | 17.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 1,145.00000 | 1,219,000 | 17.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 165.00000 | 133,000 | 14.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 294.00000 | 340,000 | 14.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 883.00000 | 808,000 | 14.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 12.00000 | 15,000 | 14.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 1,872.00000 | 1,794,000 | 19.58 | 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 | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1.00000 | 1,000 | 19.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 2,871.00000 | 2,793,000 | 21.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 0.00000 | 0,000 | 21.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 32.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 5,229.00000 | 5,307,000 | 32.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 4,229.00000 | 4,307,000 | 28.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 3,229.00000 | 3,307,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 1,000 | 21.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 2,230.00000 | 2,308,000 | 21.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 13.00000 | 9,000 | 18.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 1,242.00000 | 1,316,000 | 18.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 132.00000 | 106,000 | 15.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 361.00000 | 413,000 | 15.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 790.00000 | 717,000 | 14.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 19.00000 | 24,000 | 14.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 1,772.00000 | 1,694,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1.00000 | 1,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 2,771.00000 | 2,693,000 | 21.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 21.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 33.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 5,479.00000 | 5,557,000 | 33.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 29.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 4,479.00000 | 4,557,000 | 29.55 | 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 | 14.15 | Call | | 0.00000 | 0,000 | 25.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 3,479.00000 | 3,557,000 | 25.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 1.00000 | 1,000 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 2,480.00000 | 2,558,000 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 7.00000 | 5,000 | 18.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 1,486.00000 | 1,562,000 | 18.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 75.00000 | 58,000 | 15.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 554.00000 | 615,000 | 15.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 569.00000 | 502,000 | 14.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 48.00000 | 59,000 | 14.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 1,523.00000 | 1,445,000 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2.00000 | 2,000 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 2,521.00000 | 2,443,000 | 21.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 21.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 33.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 5,379.00000 | 5,457,000 | 33.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 29.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 4,379.00000 | 4,457,000 | 29.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 25.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 3,379.00000 | 3,457,000 | 25.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 1.00000 | 1,000 | 21.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 2,380.00000 | 2,458,000 | 21.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 9.00000 | 7,000 | 18.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 1,388.00000 | 1,464,000 | 18.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 94.00000 | 74,000 | 15.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 473.00000 | 531,000 | 15.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 655.00000 | 585,000 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 34.00000 | 42,000 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 1,622.00000 | 1,544,000 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1.00000 | 1,000 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 2,621.00000 | 2,543,000 | 21.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 0,000 | 21.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 33.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 5,429.00000 | 5,507,000 | 33.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 29.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 4,429.00000 | 4,507,000 | 29.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 25.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 3,429.00000 | 3,507,000 | 25.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 1.00000 | 1,000 | 21.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 2,430.00000 | 2,508,000 | 21.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 84.00000 | 66,000 | 15.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 513.00000 | 573,000 | 15.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 611.00000 | 543,000 | 14.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 40.00000 | 50,000 | 14.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 1,572.00000 | 1,494,000 | 17.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 1.00000 | 1,000 | 17.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 2,571.00000 | 2,493,000 | 21.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 0.00000 | 0,000 | 21.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 33.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 5,529.00000 | 5,607,000 | 33.93 | 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 | 15.20 | Call | | 0.00000 | 0,000 | 29.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 4,529.00000 | 4,607,000 | 29.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 25.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 3,529.00000 | 3,607,000 | 25.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 1,000 | 22.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 2,530.00000 | 2,608,000 | 22.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 6.00000 | 5,000 | 18.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 1,535.00000 | 1,612,000 | 18.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 67.00000 | 52,000 | 15.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 596.00000 | 659,000 | 15.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 528.00000 | 463,000 | 14.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 57.00000 | 70,000 | 14.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 1,473.00000 | 1,395,000 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 2.00000 | 2,000 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 2,471.00000 | 2,393,000 | 21.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 21.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 34.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 5,579.00000 | 5,657,000 | 34.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 29.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 4,579.00000 | 4,657,000 | 29.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 26.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 3,579.00000 | 3,657,000 | 26.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 1,000 | 22.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 2,580.00000 | 2,658,000 | 22.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 6.00000 | 4,000 | 19.12 | 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 | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 1,585.00000 | 1,661,000 | 19.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 59.00000 | 46,000 | 16.12 | 0.00 | 0 | 2,700.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 638.00000 | 703,000 | 16.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 488.00000 | 425,000 | 14.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 67.00000 | 82,000 | 14.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 1,423.00000 | 1,345,000 | 16.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 2.00000 | 2,000 | 16.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 2,421.00000 | 2,343,000 | 21.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,000 | 21.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 8.00000 | 6,000 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 1,437.00000 | 1,513,000 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 8,479.00000 | 8,557,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 36.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 6,479.00000 | 6,557,000 | 36.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 3,521.00000 | 3,443,000 | 19.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,000 | 19.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 8,629.00000 | 8,707,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 36.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 6,629.00000 | 6,707,000 | 36.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 30.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 4,629.00000 | 4,707,000 | 30.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 1.00000 | 1,000 | 22.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 2,630.00000 | 2,708,000 | 22.65 | 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 | 11.30 | Call | | 53.00000 | 40,000 | 16.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 682.00000 | 747,000 | 16.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 450.00000 | 389,000 | 14.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 79.00000 | 96,000 | 14.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 1,373.00000 | 1,296,000 | 16.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 2.00000 | 3,000 | 16.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 2,371.00000 | 2,293,000 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 0.00000 | 0,000 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 3,371.00000 | 3,293,000 | 20.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 0,000 | 20.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 8,579.00000 | 8,657,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 36.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 6,579.00000 | 6,657,000 | 36.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 3,421.00000 | 3,343,000 | 20.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 0,000 | 20.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 8,429.00000 | 8,507,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 36.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 6,429.00000 | 6,507,000 | 36.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 3,571.00000 | 3,493,000 | 19.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,000 | 19.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 8,529.00000 | 8,607,000 | 38.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 36.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 6,529.00000 | 6,607,000 | 36.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 3,471.00000 | 3,393,000 | 19.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,000 | 19.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 10.77350 | 10.85190 | | 15.23 | 161,602.50 | 15 | 12,631.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 128.00000 | 116,000 | 19.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 1,376.00000 | 1,443,000 | 19.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 152.00000 | 138,000 | 18.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 1,200.00000 | 1,265,000 | 18.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 140.00000 | 126,000 | 19.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 1,288.00000 | 1,353,000 | 19.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 8,448.00000 | 8,527,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 1.00000 | 1,000 | 26.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 6,449.00000 | 6,528,000 | 26.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 8.00000 | 7,000 | 24.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 4,456.00000 | 4,534,000 | 24.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 48.00000 | 42,000 | 22.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 2,496.00000 | 2,569,000 | 22.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 263.00000 | 239,000 | 16.91 | 0.00 | 0 | 25.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 711.00000 | 766,000 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 714.00000 | 658,000 | 14.62 | 0.00 | 0 | 20.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 162.00000 | 185,000 | 14.62 | 0.00 | 0 | 271.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 1,573.00000 | 1,497,000 | 15.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 21.00000 | 24,000 | 15.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 2,556.00000 | 2,478,000 | 18.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 4.00000 | 5,000 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 3,553.00000 | 3,474,000 | 22.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 1.00000 | 1,000 | 22.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 8,748.00000 | 8,827,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 1.00000 | 1,000 | 26.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 6,749.00000 | 6,828,000 | 26.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 6.00000 | 5,000 | 24.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 4,754.00000 | 4,832,000 | 24.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 37.00000 | 32,000 | 22.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 2,785.00000 | 2,859,000 | 22.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 199.00000 | 180,000 | 17.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 947.00000 | 1,007,000 | 17.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 531.00000 | 484,000 | 15.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 279.00000 | 311,000 | 15.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 1,287.00000 | 1,213,000 | 14.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 35.00000 | 40,000 | 14.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 2,258.00000 | 2,180,000 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 6.00000 | 7,000 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 3,253.00000 | 3,175,000 | 21.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 1.00000 | 2,000 | 21.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 8,848.00000 | 8,927,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 1.00000 | 1,000 | 26.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 6,849.00000 | 6,928,000 | 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 | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 5.00000 | 4,000 | 24.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 4,853.00000 | 4,931,000 | 24.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 34.00000 | 30,000 | 22.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 2,882.00000 | 2,957,000 | 22.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 181.00000 | 164,000 | 18.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 1,029.00000 | 1,091,000 | 18.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 478.00000 | 434,000 | 15.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 326.00000 | 361,000 | 15.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 1,194.00000 | 1,120,000 | 14.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 42.00000 | 47,000 | 14.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 2,159.00000 | 2,082,000 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 7.00000 | 9,000 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 3,154.00000 | 3,075,000 | 21.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 2.00000 | 2,000 | 21.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 8,498.00000 | 8,577,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 1.00000 | 1,000 | 26.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 6,499.00000 | 6,578,000 | 26.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 8.00000 | 6,000 | 24.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 4,506.00000 | 4,583,000 | 24.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 46.00000 | 41,000 | 22.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 2,544.00000 | 2,618,000 | 22.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 251.00000 | 228,000 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 749.00000 | 805,000 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 681.00000 | 627,000 | 14.69 | 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 | 10.35 | Put | | 179.00000 | 204,000 | 14.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 1,524.00000 | 1,449,000 | 15.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 22.00000 | 26,000 | 15.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 2,506.00000 | 2,428,000 | 18.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 4.00000 | 5,000 | 18.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 3,503.00000 | 3,425,000 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 1.00000 | 2,000 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 8,548.00000 | 8,627,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 1.00000 | 1,000 | 26.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 6,549.00000 | 6,628,000 | 26.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 7.00000 | 6,000 | 24.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 4,555.00000 | 4,633,000 | 24.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 44.00000 | 39,000 | 22.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 2,592.00000 | 2,666,000 | 22.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 239.00000 | 217,000 | 17.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 787.00000 | 844,000 | 17.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 648.00000 | 596,000 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 196.00000 | 223,000 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 1,477.00000 | 1,401,000 | 14.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 25.00000 | 28,000 | 14.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 2,457.00000 | 2,379,000 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 5.00000 | 6,000 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 3,453.00000 | 3,375,000 | 22.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 1.00000 | 2,000 | 22.41 | 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 | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 8,698.00000 | 8,777,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 1.00000 | 1,000 | 26.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 6,699.00000 | 6,778,000 | 26.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 6.00000 | 5,000 | 24.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 4,704.00000 | 4,782,000 | 24.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 39.00000 | 34,000 | 22.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 2,737.00000 | 2,811,000 | 22.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 208.00000 | 188,000 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 906.00000 | 965,000 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 559.00000 | 510,000 | 14.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 257.00000 | 287,000 | 14.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 1,334.00000 | 1,259,000 | 14.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 32.00000 | 36,000 | 14.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 2,308.00000 | 2,230,000 | 17.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 6.00000 | 7,000 | 17.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 3,303.00000 | 3,225,000 | 21.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 1.00000 | 2,000 | 21.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 8,598.00000 | 8,677,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 1.00000 | 1,000 | 26.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 6,599.00000 | 6,678,000 | 26.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 7.00000 | 6,000 | 24.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 4,605.00000 | 4,683,000 | 24.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 42.00000 | 37,000 | 22.51 | 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 | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 2,640.00000 | 2,714,000 | 22.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 228.00000 | 207,000 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 826.00000 | 884,000 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 617.00000 | 566,000 | 14.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 215.00000 | 243,000 | 14.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 1,429.00000 | 1,354,000 | 14.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 27.00000 | 31,000 | 14.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 2,407.00000 | 2,329,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 5.00000 | 6,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 3,403.00000 | 3,325,000 | 22.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 1.00000 | 2,000 | 22.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 8,648.00000 | 8,727,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 1.00000 | 1,000 | 26.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 6,649.00000 | 6,728,000 | 26.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 7.00000 | 5,000 | 24.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 4,655.00000 | 4,732,000 | 24.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 40.00000 | 35,000 | 22.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 2,688.00000 | 2,762,000 | 22.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 218.00000 | 197,000 | 17.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 866.00000 | 924,000 | 17.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 587.00000 | 538,000 | 14.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 235.00000 | 265,000 | 14.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 1,381.00000 | 1,306,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 29.00000 | 33,000 | 14.68 | 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 | 8.50 | Call | | 2,357.00000 | 2,279,000 | 18.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 5.00000 | 6,000 | 18.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 3,353.00000 | 3,275,000 | 22.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 1.00000 | 2,000 | 22.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 8,998.00000 | 9,077,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 1.00000 | 1,000 | 26.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 6,999.00000 | 7,078,000 | 26.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 4.00000 | 4,000 | 25.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 5,002.00000 | 5,081,000 | 25.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 30.00000 | 26,000 | 23.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 3,028.00000 | 3,103,000 | 23.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 159.00000 | 144,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 1,157.00000 | 1,221,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 408.00000 | 372,000 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 406.00000 | 449,000 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 1,057.00000 | 990,000 | 14.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 55.00000 | 67,000 | 14.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2,011.00000 | 1,934,000 | 16.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 9.00000 | 11,000 | 16.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 3,004.00000 | 2,926,000 | 20.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 2.00000 | 3,000 | 20.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 8,948.00000 | 9,027,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 1.00000 | 1,000 | 26.85 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 6,949.00000 | 7,028,000 | 26.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 5.00000 | 4,000 | 25.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 4,953.00000 | 5,031,000 | 25.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 31.00000 | 27,000 | 23.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 2,979.00000 | 3,054,000 | 23.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 166.00000 | 150,000 | 18.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 1,114.00000 | 1,177,000 | 18.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 430.00000 | 391,000 | 15.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 378.00000 | 418,000 | 15.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 1,102.00000 | 1,032,000 | 13.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 50.00000 | 59,000 | 13.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2,060.00000 | 1,983,000 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 8.00000 | 10,000 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 3,054.00000 | 2,976,000 | 20.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 2.00000 | 3,000 | 20.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 9,048.00000 | 9,127,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 1.00000 | 1,000 | 26.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 7,049.00000 | 7,128,000 | 26.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 4.00000 | 3,000 | 25.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 5,052.00000 | 5,130,000 | 25.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 29.00000 | 25,000 | 23.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 3,077.00000 | 3,152,000 | 23.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 388.00000 | 354,000 | 15.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 436.00000 | 481,000 | 15.69 | 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 | 9.90 | Call | | 1,015.00000 | 950,000 | 14.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 63.00000 | 77,000 | 14.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 1,962.00000 | 1,885,000 | 16.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 10.00000 | 12,000 | 16.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 2,954.00000 | 2,876,000 | 20.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 2.00000 | 3,000 | 20.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 9,098.00000 | 9,177,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 1.00000 | 1,000 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 7,099.00000 | 7,178,000 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 4.00000 | 3,000 | 25.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 5,102.00000 | 5,180,000 | 25.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 28.00000 | 24,000 | 23.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 3,126.00000 | 3,201,000 | 23.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 146.00000 | 132,000 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 1,244.00000 | 1,309,000 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 369.00000 | 336,000 | 15.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 467.00000 | 513,000 | 15.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 974.00000 | 910,000 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 72.00000 | 87,000 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 1,913.00000 | 1,836,000 | 16.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 11.00000 | 13,000 | 16.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 2,904.00000 | 2,826,000 | 20.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 2.00000 | 3,000 | 20.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 28.21 | 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 | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 8,898.00000 | 8,977,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 1.00000 | 1,000 | 26.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 6,899.00000 | 6,978,000 | 26.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 5.00000 | 4,000 | 25.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 4,903.00000 | 4,981,000 | 25.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 33.00000 | 29,000 | 23.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 2,931.00000 | 3,006,000 | 23.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 173.00000 | 157,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 1,071.00000 | 1,134,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 454.00000 | 411,000 | 15.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 352.00000 | 388,000 | 15.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 1,148.00000 | 1,074,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 46.00000 | 51,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2,110.00000 | 2,032,000 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 8.00000 | 9,000 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 3,104.00000 | 3,026,000 | 21.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 2.00000 | 3,000 | 21.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 9,148.00000 | 9,227,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 1.00000 | 1,000 | 27.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 7,149.00000 | 7,228,000 | 27.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 4.00000 | 3,000 | 25.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 5,152.00000 | 5,230,000 | 25.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 26.00000 | 23,000 | 23.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 3,174.00000 | 3,250,000 | 23.42 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 352.00000 | 320,000 | 15.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 500.00000 | 547,000 | 15.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 934.00000 | 871,000 | 14.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 82.00000 | 98,000 | 14.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 1,864.00000 | 1,787,000 | 16.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 12.00000 | 14,000 | 16.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 2,855.00000 | 2,776,000 | 20.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 3.00000 | 3,000 | 20.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 9,298.00000 | 9,377,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 1.00000 | 1,000 | 27.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 7,299.00000 | 7,378,000 | 27.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 3.00000 | 3,000 | 25.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 5,301.00000 | 5,380,000 | 25.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 23.00000 | 20,000 | 23.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 3,321.00000 | 3,397,000 | 23.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 123.00000 | 111,000 | 19.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 1,421.00000 | 1,488,000 | 19.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 304.00000 | 276,000 | 16.45 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 602.00000 | 653,000 | 16.45 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 819.00000 | 760,000 | 14.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 117.00000 | 137,000 | 14.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 1,718.00000 | 1,641,000 | 15.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 16.00000 | 18,000 | 15.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 2,705.00000 | 2,627,000 | 19.52 | 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 | 8.15 | Put | | 3.00000 | 4,000 | 19.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 10.94730 | 11.02620 | | 15.77 | 0.00 | 0 | 500.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Call | | 355.00000 | 330,000 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Put | | 994.00000 | 1,048,000 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.11990 | 11.19940 | | 16.16 | 55,599.50 | 5 | 155.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 18.00000 | 16,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 9,019.00000 | 9,096,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 42.00000 | 39,000 | 27.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 7,043.00000 | 7,119,000 | 27.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 81.00000 | 76,000 | 25.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 5,082.00000 | 5,156,000 | 25.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 165.00000 | 155,000 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 3,166.00000 | 3,235,000 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 396.00000 | 375,000 | 18.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 1,397.00000 | 1,455,000 | 18.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 676.00000 | 640,000 | 16.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 677.00000 | 720,000 | 16.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 1,212.00000 | 1,157,000 | 14.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 213.00000 | 237,000 | 14.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 2,048.00000 | 1,975,000 | 14.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 49.00000 | 55,000 | 14.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 3,017.00000 | 2,939,000 | 17.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 18.00000 | 19,000 | 17.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 427.00000 | 404,000 | 18.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 1,278.00000 | 1,334,000 | 18.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 18.00000 | 16,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 9,069.00000 | 9,146,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 41.00000 | 38,000 | 27.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 7,092.00000 | 7,168,000 | 27.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 80.00000 | 75,000 | 25.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 5,131.00000 | 5,205,000 | 25.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 162.00000 | 152,000 | 22.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 3,213.00000 | 3,282,000 | 22.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 387.00000 | 366,000 | 18.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 1,438.00000 | 1,496,000 | 18.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 657.00000 | 623,000 | 16.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 708.00000 | 753,000 | 16.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 1,179.00000 | 1,125,000 | 14.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 230.00000 | 255,000 | 14.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 2,002.00000 | 1,930,000 | 14.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 53.00000 | 60,000 | 14.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 2,968.00000 | 2,890,000 | 17.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 19.00000 | 20,000 | 17.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 12.00000 | 11,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 9,763.00000 | 9,841,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 33.00000 | 30,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 7,784.00000 | 7,860,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 64.00000 | 60,000 | 26.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 5,815.00000 | 5,890,000 | 26.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 126.00000 | 119,000 | 23.68 | 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 | 14.95 | Put | | 3,877.00000 | 3,949,000 | 23.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 280.00000 | 264,000 | 20.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 2,031.00000 | 2,094,000 | 20.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 450.00000 | 426,000 | 17.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 1,201.00000 | 1,256,000 | 17.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 784.00000 | 742,000 | 15.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 535.00000 | 572,000 | 15.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 1,404.00000 | 1,339,000 | 14.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 155.00000 | 169,000 | 14.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 2,287.00000 | 2,210,000 | 15.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 38.00000 | 40,000 | 15.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 13.00000 | 12,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 9,664.00000 | 9,742,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 34.00000 | 31,000 | 28.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 7,685.00000 | 7,761,000 | 28.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 66.00000 | 62,000 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 5,717.00000 | 5,792,000 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 131.00000 | 123,000 | 23.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 3,782.00000 | 3,853,000 | 23.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 292.00000 | 276,000 | 19.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 1,943.00000 | 2,006,000 | 19.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 474.00000 | 449,000 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 1,125.00000 | 1,179,000 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 832.00000 | 789,000 | 15.78 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 483.00000 | 519,000 | 15.78 | 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 | 9.85 | Call | | 1,484.00000 | 1,418,000 | 14.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 135.00000 | 148,000 | 14.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 2,383.00000 | 2,306,000 | 15.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 34.00000 | 36,000 | 15.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 20.00000 | 18,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 8,821.00000 | 8,898,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 45.00000 | 42,000 | 27.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 6,846.00000 | 6,922,000 | 27.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 87.00000 | 82,000 | 25.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 4,888.00000 | 4,962,000 | 25.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 179.00000 | 168,000 | 22.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 2,980.00000 | 3,048,000 | 22.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 439.00000 | 415,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 1,240.00000 | 1,295,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 761.00000 | 720,000 | 16.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 562.00000 | 600,000 | 16.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 1,364.00000 | 1,301,000 | 14.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 165.00000 | 181,000 | 14.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 2,239.00000 | 2,162,000 | 15.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 40.00000 | 42,000 | 15.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 3,214.00000 | 3,135,000 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 15.00000 | 15,000 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 19.00000 | 17,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 8,920.00000 | 8,997,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 43.00000 | 40,000 | 27.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 6,944.00000 | 7,020,000 | 27.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 84.00000 | 79,000 | 25.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 4,985.00000 | 5,059,000 | 25.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 172.00000 | 162,000 | 22.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 3,073.00000 | 3,142,000 | 22.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 417.00000 | 394,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 1,318.00000 | 1,374,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 717.00000 | 678,000 | 16.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 618.00000 | 658,000 | 16.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 1,287.00000 | 1,225,000 | 14.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 188.00000 | 205,000 | 14.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 2,143.00000 | 2,066,000 | 14.85 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 44.00000 | 46,000 | 14.85 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 3,115.00000 | 3,037,000 | 17.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 16.00000 | 17,000 | 17.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 16.00000 | 15,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 9,217.00000 | 9,295,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 39.00000 | 36,000 | 27.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 7,240.00000 | 7,316,000 | 27.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 76.00000 | 72,000 | 25.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 5,277.00000 | 5,352,000 | 25.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 153.00000 | 144,000 | 22.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 3,354.00000 | 3,424,000 | 22.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 359.00000 | 340,000 | 18.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 1,560.00000 | 1,620,000 | 18.93 | 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 | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 604.00000 | 572,000 | 16.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 805.00000 | 852,000 | 16.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 1,082.00000 | 1,031,000 | 15.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 283.00000 | 311,000 | 15.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 1,867.00000 | 1,796,000 | 14.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 68.00000 | 76,000 | 14.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 2,821.00000 | 2,743,000 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 22.00000 | 23,000 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 15.00000 | 14,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 9,366.00000 | 9,444,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 37.00000 | 34,000 | 27.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 7,388.00000 | 7,464,000 | 27.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 73.00000 | 68,000 | 25.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 5,424.00000 | 5,498,000 | 25.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 145.00000 | 136,000 | 22.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 3,496.00000 | 3,566,000 | 22.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 335.00000 | 316,000 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 1,686.00000 | 1,746,000 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 557.00000 | 527,000 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 908.00000 | 957,000 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 992.00000 | 944,000 | 15.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 343.00000 | 374,000 | 15.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 1,736.00000 | 1,666,000 | 14.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 87.00000 | 96,000 | 14.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 2,674.00000 | 2,596,000 | 16.45 | 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 | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 25.00000 | 26,000 | 16.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 22.00000 | 20,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 8,673.00000 | 8,750,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 47.00000 | 44,000 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 6,698.00000 | 6,774,000 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 92.00000 | 86,000 | 24.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 4,743.00000 | 4,816,000 | 24.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 190.00000 | 179,000 | 21.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 2,841.00000 | 2,909,000 | 21.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 3,362.00000 | 3,284,000 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 13.00000 | 14,000 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 21.00000 | 19,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 8,722.00000 | 8,799,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 46.00000 | 43,000 | 27.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 6,747.00000 | 6,823,000 | 27.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 90.00000 | 84,000 | 25.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 4,791.00000 | 4,864,000 | 25.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 186.00000 | 175,000 | 21.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 2,887.00000 | 2,955,000 | 21.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 462.00000 | 437,000 | 17.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 1,163.00000 | 1,217,000 | 17.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 808.00000 | 765,000 | 15.85 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 509.00000 | 545,000 | 15.85 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 1,443.00000 | 1,378,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 144.00000 | 158,000 | 14.68 | 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 | 8.90 | Call | | 2,335.00000 | 2,258,000 | 15.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 36.00000 | 38,000 | 15.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 3,313.00000 | 3,234,000 | 18.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 14.00000 | 14,000 | 18.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 21.00000 | 19,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 8,772.00000 | 8,849,000 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 46.00000 | 42,000 | 27.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 6,797.00000 | 6,872,000 | 27.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 89.00000 | 83,000 | 25.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 4,840.00000 | 4,913,000 | 25.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 182.00000 | 171,000 | 21.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 2,933.00000 | 3,001,000 | 21.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 3,264.00000 | 3,185,000 | 18.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 15.00000 | 15,000 | 18.28 | 0.00 | 0 | 0.00 |
| AL13 | On | 04/02/2010 | Index Future | | | 254.19900 | 254.00500 | | | 0.00 | 0 | 44.00 |
| AL7T | On | 04/02/2010 | Index Future | | | 324.03400 | 323.01100 | | | 0.00 | 0 | 58.00 |
| ALBI | On | 04/02/2010 | Index Future | | | 300.01300 | 299.33800 | | | 0.00 | 0 | 1,018.00 |
| ALBI | On | 06/05/2010 | Index Future | | | 305.19800 | 304.50900 | | | 0.00 | 0 | 189.00 |
| ALBI | On | 05/08/2010 | Index Future | | | 310.71500 | 310.06900 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 6.74980 | 6.84040 | | 16.45 | 337,490.00 | 50 | 15,280.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 7,960.00000 | 8,050,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 46.44 | 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 | 12.80 | Put | | 5,960.00000 | 6,050,000 | 46.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 38.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,960.00000 | 4,050,000 | 38.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 1.00000 | 1,000 | 27.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,961.00000 | 2,051,000 | 27.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,043.00000 | 953,000 | 20.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 3.00000 | 3,000 | 20.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,040.00000 | 1,950,000 | 27.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 27.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,040.00000 | 2,950,000 | 22.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 22.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Call | | 4,040.00000 | 3,950,000 | 42.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 42.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 8,060.00000 | 8,150,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 46.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 6,060.00000 | 6,150,000 | 46.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 39.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 4,060.00000 | 4,150,000 | 39.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 1.00000 | 1,000 | 27.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 2,061.00000 | 2,151,000 | 27.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 944.00000 | 855,000 | 20.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 4.00000 | 5,000 | 20.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 1,940.00000 | 1,850,000 | 26.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 26.70 | 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 | 3.90 | Call | | 2,940.00000 | 2,850,000 | 23.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Call | | 3,940.00000 | 3,850,000 | 40.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 40.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 8,110.00000 | 8,200,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 46.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 6,110.00000 | 6,200,000 | 46.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 39.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 4,110.00000 | 4,200,000 | 39.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 1.00000 | 0,000 | 28.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2,111.00000 | 2,200,000 | 28.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 895.00000 | 806,000 | 19.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 5.00000 | 6,000 | 19.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 1,890.00000 | 1,800,000 | 26.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 26.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 2,890.00000 | 2,800,000 | 23.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 23.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Call | | 3,890.00000 | 3,800,000 | 39.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 39.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 8,010.00000 | 8,100,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 46.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 6,010.00000 | 6,100,000 | 46.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 38.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 4,010.00000 | 4,100,000 | 38.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 1.00000 | 1,000 | 27.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 2,011.00000 | 2,101,000 | 27.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 993.00000 | 904,000 | 20.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 3.00000 | 4,000 | 20.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 1,990.00000 | 1,900,000 | 27.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 27.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 2,990.00000 | 2,900,000 | 22.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 22.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Call | | 3,990.00000 | 3,900,000 | 41.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 41.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 7,910.00000 | 8,000,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 46.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 5,910.00000 | 6,000,000 | 46.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 38.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,910.00000 | 4,000,000 | 38.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 1.00000 | 1,000 | 26.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,911.00000 | 2,001,000 | 26.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,092.00000 | 1,002,000 | 20.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 2.00000 | 2,000 | 20.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,090.00000 | 2,000,000 | 27.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 27.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,090.00000 | 3,000,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 22.44 | 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 | 2.75 | Call | | 4,090.00000 | 4,000,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 49.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 7,610.00000 | 7,700,000 | 49.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 45.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 5,610.00000 | 5,700,000 | 45.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 36.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 3,610.00000 | 3,700,000 | 36.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 2.00000 | 1,000 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1,612.00000 | 1,701,000 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 1,391.00000 | 1,300,000 | 22.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 1.00000 | 0,000 | 22.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 2,390.00000 | 2,300,000 | 26.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 26.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 3,390.00000 | 3,300,000 | 28.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 28.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Call | | 4,390.00000 | 4,300,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Put | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 49.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,810.00000 | 7,900,000 | 49.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 45.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,810.00000 | 5,900,000 | 45.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 37.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,810.00000 | 3,900,000 | 37.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 1.00000 | 1,000 | 26.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,811.00000 | 1,901,000 | 26.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,191.00000 | 1,101,000 | 21.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 1.00000 | 1,000 | 21.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,190.00000 | 2,100,000 | 27.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 27.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,190.00000 | 3,100,000 | 24.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 24.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Call | | 4,190.00000 | 4,100,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 49.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 7,860.00000 | 7,950,000 | 49.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 46.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,860.00000 | 5,950,000 | 46.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 38.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,860.00000 | 3,950,000 | 38.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 1.00000 | 1,000 | 26.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,861.00000 | 1,951,000 | 26.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,142.00000 | 1,052,000 | 21.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 2.00000 | 2,000 | 21.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,140.00000 | 2,050,000 | 27.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 27.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,140.00000 | 3,050,000 | 23.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 23.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Call | | 4,140.00000 | 4,050,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Put | | 0.00000 | 0,000 | 43.55 | 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 | 14.60 | Call | | 0.00000 | 0,000 | 49.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,760.00000 | 7,850,000 | 49.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 45.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,760.00000 | 5,850,000 | 45.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 37.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,760.00000 | 3,850,000 | 37.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 1.00000 | 1,000 | 26.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,761.00000 | 1,851,000 | 26.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,241.00000 | 1,151,000 | 21.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 1.00000 | 1,000 | 21.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,240.00000 | 2,150,000 | 26.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 26.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,240.00000 | 3,150,000 | 25.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 25.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Call | | 4,240.00000 | 4,150,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 49.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 7,710.00000 | 7,800,000 | 49.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 45.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,710.00000 | 5,800,000 | 45.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 37.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,710.00000 | 3,800,000 | 37.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 1.00000 | 1,000 | 25.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,711.00000 | 1,801,000 | 25.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,291.00000 | 1,201,000 | 22.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 1.00000 | 1,000 | 22.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,290.00000 | 2,200,000 | 26.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 26.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,290.00000 | 3,200,000 | 26.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 26.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Call | | 4,290.00000 | 4,200,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 49.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 7,660.00000 | 7,750,000 | 49.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 45.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,660.00000 | 5,750,000 | 45.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 36.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,660.00000 | 3,750,000 | 36.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 2.00000 | 1,000 | 25.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,662.00000 | 1,751,000 | 25.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 1,341.00000 | 1,251,000 | 22.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 1.00000 | 1,000 | 22.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,340.00000 | 2,250,000 | 26.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 26.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,340.00000 | 3,250,000 | 27.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 27.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Call | | 4,340.00000 | 4,250,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 49.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 7,560.00000 | 7,650,000 | 49.16 | 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 | 12.40 | Call | | 0.00000 | 0,000 | 44.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 5,560.00000 | 5,650,000 | 44.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 36.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 3,560.00000 | 3,650,000 | 36.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 2.00000 | 1,000 | 25.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1,562.00000 | 1,651,000 | 25.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 1,441.00000 | 1,350,000 | 23.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 1.00000 | 0,000 | 23.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 2,440.00000 | 2,350,000 | 25.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 25.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 3,440.00000 | 3,350,000 | 29.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 29.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Call | | 4,440.00000 | 4,350,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Put | | 0.00000 | 0,000 | 43.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 749.00000 | 663,000 | 19.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 9.00000 | 13,000 | 19.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 846.00000 | 758,000 | 19.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 6.00000 | 8,000 | 19.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 798.00000 | 710,000 | 19.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 8.00000 | 10,000 | 19.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 117.00000 | 86,000 | 17.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 227.00000 | 286,000 | 17.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 155.00000 | 116,000 | 16.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 165.00000 | 216,000 | 16.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 208.00000 | 155,000 | 16.45 | 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 | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 118.00000 | 155,000 | 16.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 349.00000 | 280,000 | 17.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 59.00000 | 80,000 | 17.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 431.00000 | 356,000 | 17.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 41.00000 | 56,000 | 17.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 517.00000 | 438,000 | 18.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 27.00000 | 38,000 | 18.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 608.00000 | 525,000 | 18.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 18.00000 | 25,000 | 18.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 702.00000 | 616,000 | 19.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 12.00000 | 16,000 | 19.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 655.00000 | 570,000 | 18.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 15.00000 | 20,000 | 18.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 75.00000 | 55,000 | 18.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 335.00000 | 405,000 | 18.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 101.00000 | 74,000 | 17.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 261.00000 | 324,000 | 17.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 135.00000 | 100,000 | 17.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 195.00000 | 250,000 | 17.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 178.00000 | 135,000 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 138.00000 | 185,000 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 240.00000 | 183,000 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 100.00000 | 133,000 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 311.00000 | 246,000 | 17.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 71.00000 | 96,000 | 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 | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 389.00000 | 317,000 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 49.00000 | 67,000 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 473.00000 | 396,000 | 17.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 33.00000 | 46,000 | 17.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 562.00000 | 481,000 | 18.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 22.00000 | 31,000 | 18.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 274.00000 | 213,000 | 16.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 84.00000 | 113,000 | 16.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 8,260.00000 | 8,350,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 46.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 6,260.00000 | 6,350,000 | 46.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 39.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 4,260.00000 | 4,350,000 | 39.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 28.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 2,260.00000 | 2,350,000 | 28.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 1,740.00000 | 1,650,000 | 25.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 25.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 2,740.00000 | 2,650,000 | 24.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 24.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Call | | 3,740.00000 | 3,650,000 | 36.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 36.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 8,210.00000 | 8,300,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 46.86 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 13.05 | Put | | 6,210.00000 | 6,300,000 | 46.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 39.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.05 | Put | | 4,210.00000 | 4,300,000 | 39.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 9.05 | Call | | 1.00000 | 0,000 | 28.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 9.05 | Put | | 2,211.00000 | 2,300,000 | 28.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.05 | Call | | 87.00000 | 64,000 | 18.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.05 | Put | | 297.00000 | 364,000 | 18.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.05 | Call | | 1,790.00000 | 1,700,000 | 25.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 25.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.05 | Call | | 2,790.00000 | 2,700,000 | 24.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 24.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.05 | Call | | 3,790.00000 | 3,700,000 | 37.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.00 | Put | | 8,160.00000 | 8,250,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 46.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 13.00 | Put | | 6,160.00000 | 6,250,000 | 46.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 39.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.00 | Put | | 4,160.00000 | 4,250,000 | 39.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 9.00 | Call | | 1.00000 | 0,000 | 28.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 9.00 | Put | | 2,161.00000 | 2,250,000 | 28.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.00 | Call | | 1,840.00000 | 1,750,000 | 26.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 26.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.00 | Call | | 2,840.00000 | 2,750,000 | 23.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 23.76 | 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 | 3.00 | Call | | 3,840.00000 | 3,750,000 | 38.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 38.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 8,310.00000 | 8,400,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 47.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 6,310.00000 | 6,400,000 | 47.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 39.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 4,310.00000 | 4,400,000 | 39.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 0.00000 | 0,000 | 29.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2,310.00000 | 2,400,000 | 29.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 65.00000 | 47,000 | 18.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 375.00000 | 447,000 | 18.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 1,691.00000 | 1,600,000 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 1.00000 | 0,000 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 2,690.00000 | 2,600,000 | 24.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 24.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Call | | 3,690.00000 | 3,600,000 | 35.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 35.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 8,410.00000 | 8,500,000 | 49.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 47.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 6,410.00000 | 6,500,000 | 47.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 40.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 4,410.00000 | 4,500,000 | 40.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 0.00000 | 0,000 | 29.78 | 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 | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 2,410.00000 | 2,500,000 | 29.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 48.00000 | 34,000 | 19.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 458.00000 | 534,000 | 19.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 1,591.00000 | 1,500,000 | 24.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 1.00000 | 0,000 | 24.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 2,590.00000 | 2,500,000 | 25.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 25.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Call | | 3,590.00000 | 3,500,000 | 32.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 32.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | | | 6.79850 | 6.88670 | | 16.82 | 815,820.00 | 120 | 337.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 36.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 7,713.00000 | 7,802,000 | 36.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 31.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 5,713.00000 | 5,802,000 | 31.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 2.00000 | 2,000 | 27.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,715.00000 | 3,804,000 | 27.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 34.00000 | 30,000 | 24.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,747.00000 | 1,832,000 | 24.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 439.00000 | 382,000 | 16.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 152.00000 | 184,000 | 16.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 1,294.00000 | 1,207,000 | 17.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 7.00000 | 9,000 | 17.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 2,288.00000 | 2,200,000 | 24.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 1.00000 | 2,000 | 24.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 3,287.00000 | 3,199,000 | 27.05 | 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 14/06/2010 Foreign Exchange Future | 3.60 | Put | | 0.00000 | 1,000 | 27.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.60 | Call | | 4,287.00000 | 4,199,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.60 | Put | | 0.00000 | 1,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 36.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.55 | Put | | 7,663.00000 | 7,752,000 | 36.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 31.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.55 | Put | | 5,663.00000 | 5,752,000 | 31.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.55 | Call | | 2.00000 | 2,000 | 27.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.55 | Put | | 3,665.00000 | 3,754,000 | 27.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.55 | Call | | 36.00000 | 31,000 | 24.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.55 | Put | | 1,699.00000 | 1,783,000 | 24.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.55 | Call | | 472.00000 | 412,000 | 16.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.55 | Put | | 135.00000 | 164,000 | 16.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.55 | Call | | 1,344.00000 | 1,256,000 | 17.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.55 | Put | | 7.00000 | 8,000 | 17.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.55 | Call | | 2,337.00000 | 2,249,000 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.55 | Put | | 0.00000 | 1,000 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.55 | Call | | 3,337.00000 | 3,249,000 | 26.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.55 | Put | | 0.00000 | 1,000 | 26.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.55 | Call | | 4,337.00000 | 4,249,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.55 | Put | | 0.00000 | 1,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 36.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.50 | Put | | 7,613.00000 | 7,702,000 | 36.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 31.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.50 | Put | | 5,613.00000 | 5,702,000 | 31.39 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 3.00000 | 2,000 | 27.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 3,616.00000 | 3,704,000 | 27.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 38.00000 | 33,000 | 24.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,651.00000 | 1,735,000 | 24.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 506.00000 | 443,000 | 16.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 119.00000 | 145,000 | 16.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 1,393.00000 | 1,306,000 | 18.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 6.00000 | 8,000 | 18.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 2,387.00000 | 2,299,000 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 1,000 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 3,387.00000 | 3,299,000 | 26.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 1,000 | 26.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.50 | Call | | 4,387.00000 | 4,299,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 1,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 379.00000 | 327,000 | 16.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 192.00000 | 229,000 | 16.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 7,963.00000 | 8,052,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 32.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 5,963.00000 | 6,052,000 | 32.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 2.00000 | 1,000 | 27.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 3,965.00000 | 4,053,000 | 27.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 28.00000 | 23,000 | 25.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,991.00000 | 2,075,000 | 25.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 299.00000 | 258,000 | 17.04 | 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 | 6.85 | Put | | 262.00000 | 310,000 | 17.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Call | | 1,049.00000 | 965,000 | 15.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Put | | 12.00000 | 17,000 | 15.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Call | | 2,038.00000 | 1,950,000 | 22.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Put | | 1.00000 | 2,000 | 22.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Call | | 3,037.00000 | 2,949,000 | 27.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Put | | 0.00000 | 1,000 | 27.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85 | Call | | 4,037.00000 | 3,949,000 | 22.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85 | Put | | 0.00000 | 1,000 | 22.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 36.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75 | Put | | 7,863.00000 | 7,952,000 | 36.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 31.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.75 | Put | | 5,863.00000 | 5,952,000 | 31.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.75 | Call | | 2.00000 | 1,000 | 27.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.75 | Put | | 3,865.00000 | 3,953,000 | 27.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.75 | Call | | 30.00000 | 26,000 | 25.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.75 | Put | | 1,893.00000 | 1,978,000 | 25.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.75 | Call | | 350.00000 | 302,000 | 16.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.75 | Put | | 213.00000 | 254,000 | 16.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.75 | Call | | 1,147.00000 | 1,060,000 | 16.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.75 | Put | | 10.00000 | 12,000 | 16.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.75 | Call | | 2,138.00000 | 2,050,000 | 23.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.75 | Put | | 1.00000 | 2,000 | 23.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.75 | Call | | 3,137.00000 | 3,049,000 | 27.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.75 | Put | | 0.00000 | 1,000 | 27.89 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Call | | 4,137.00000 | 4,049,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 1,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 8,013.00000 | 8,102,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 32.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 6,013.00000 | 6,102,000 | 32.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 1.00000 | 1,000 | 27.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 4,014.00000 | 4,103,000 | 27.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 26.00000 | 22,000 | 25.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 2,039.00000 | 2,124,000 | 25.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 278.00000 | 240,000 | 17.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 291.00000 | 342,000 | 17.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,002.00000 | 919,000 | 16.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 15.00000 | 21,000 | 16.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 1,989.00000 | 1,901,000 | 22.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 2.00000 | 3,000 | 22.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 2,987.00000 | 2,899,000 | 27.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 1,000 | 27.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.90 | Call | | 3,987.00000 | 3,899,000 | 23.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 1,000 | 23.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,913.00000 | 8,002,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 32.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,913.00000 | 6,002,000 | 32.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 2.00000 | 1,000 | 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 |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Put | | 3,915.00000 | 4,003,000 | 27.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Call | | 29.00000 | 25,000 | 25.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Put | | 1,942.00000 | 2,027,000 | 25.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Call | | 324.00000 | 278,000 | 16.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Put | | 237.00000 | 280,000 | 16.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Call | | 1,098.00000 | 1,012,000 | 15.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Put | | 11.00000 | 14,000 | 15.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Call | | 2,088.00000 | 2,000,000 | 23.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Put | | 1.00000 | 2,000 | 23.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Call | | 3,087.00000 | 2,999,000 | 28.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Put | | 0.00000 | 1,000 | 28.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Call | | 4,087.00000 | 3,999,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Put | | 0.00000 | 1,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 36.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Put | | 7,763.00000 | 7,852,000 | 36.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 31.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Put | | 5,763.00000 | 5,852,000 | 31.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Call | | 2.00000 | 2,000 | 27.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Put | | 3,765.00000 | 3,854,000 | 27.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Call | | 33.00000 | 28,000 | 24.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Put | | 1,796.00000 | 1,880,000 | 24.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Call | | 408.00000 | 354,000 | 16.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Put | | 171.00000 | 206,000 | 16.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Call | | 1,245.00000 | 1,158,000 | 17.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Put | | 8.00000 | 10,000 | 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 |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Call | | 2,238.00000 | 2,150,000 | 23.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Put | | 1.00000 | 2,000 | 23.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Call | | 3,237.00000 | 3,149,000 | 27.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Put | | 0.00000 | 1,000 | 27.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Call | | 4,237.00000 | 4,149,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Put | | 0.00000 | 1,000 | 22.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Put | | 8,263.00000 | 8,352,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 32.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Put | | 6,263.00000 | 6,352,000 | 32.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Call | | 1.00000 | 1,000 | 28.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Put | | 4,264.00000 | 4,353,000 | 28.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Call | | 18.00000 | 15,000 | 26.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Put | | 2,281.00000 | 2,367,000 | 26.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Call | | 195.00000 | 167,000 | 18.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Put | | 458.00000 | 519,000 | 18.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Call | | 778.00000 | 701,000 | 16.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Put | | 41.00000 | 53,000 | 16.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Call | | 1,740.00000 | 1,652,000 | 20.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Put | | 3.00000 | 4,000 | 20.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Call | | 2,737.00000 | 2,649,000 | 26.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Put | | 0.00000 | 1,000 | 26.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Call | | 3,737.00000 | 3,649,000 | 24.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Put | | 0.00000 | 1,000 | 24.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 36.94 | 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 | 15.10 | Put | | 8,213.00000 | 8,302,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 32.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 6,213.00000 | 6,302,000 | 32.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1.00000 | 1,000 | 28.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 4,214.00000 | 4,303,000 | 28.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 19.00000 | 16,000 | 25.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 2,232.00000 | 2,318,000 | 25.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 209.00000 | 179,000 | 18.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 422.00000 | 481,000 | 18.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 821.00000 | 743,000 | 16.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 34.00000 | 45,000 | 16.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 1,790.00000 | 1,702,000 | 20.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 3.00000 | 4,000 | 20.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 2,787.00000 | 2,699,000 | 26.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 1,000 | 26.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.10 | Call | | 3,787.00000 | 3,699,000 | 24.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 1,000 | 24.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 8,113.00000 | 8,202,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 32.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 6,113.00000 | 6,202,000 | 32.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 1.00000 | 1,000 | 28.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 4,114.00000 | 4,203,000 | 28.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 22.00000 | 19,000 | 25.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 2,135.00000 | 2,221,000 | 25.84 | 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 | 7.00 | Call | | 241.00000 | 207,000 | 17.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Put | | 354.00000 | 409,000 | 17.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Call | | 910.00000 | 829,000 | 16.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Put | | 23.00000 | 31,000 | 16.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Call | | 1,889.00000 | 1,801,000 | 21.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Put | | 2.00000 | 3,000 | 21.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Call | | 2,887.00000 | 2,799,000 | 27.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Put | | 0.00000 | 1,000 | 27.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Call | | 3,887.00000 | 3,799,000 | 23.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Put | | 0.00000 | 1,000 | 23.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Put | | 8,063.00000 | 8,152,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 32.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Put | | 6,063.00000 | 6,152,000 | 32.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95 | Call | | 1.00000 | 1,000 | 28.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95 | Put | | 4,064.00000 | 4,153,000 | 28.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95 | Call | | 24.00000 | 20,000 | 25.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95 | Put | | 2,087.00000 | 2,172,000 | 25.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95 | Call | | 259.00000 | 223,000 | 17.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95 | Put | | 322.00000 | 375,000 | 17.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95 | Call | | 956.00000 | 874,000 | 16.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95 | Put | | 19.00000 | 26,000 | 16.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95 | Call | | 1,939.00000 | 1,851,000 | 22.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95 | Put | | 2.00000 | 3,000 | 22.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.95 | Call | | 2,937.00000 | 2,849,000 | 27.41 | 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 | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 1,000 | 27.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Call | | 3,937.00000 | 3,849,000 | 23.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 1,000 | 23.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 8,313.00000 | 8,402,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 33.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 6,313.00000 | 6,402,000 | 33.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1.00000 | 1,000 | 28.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 4,314.00000 | 4,403,000 | 28.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 17.00000 | 14,000 | 26.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 2,330.00000 | 2,416,000 | 26.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 181.00000 | 155,000 | 18.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 494.00000 | 557,000 | 18.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 736.00000 | 660,000 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 49.00000 | 62,000 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 1,690.00000 | 1,602,000 | 20.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 3.00000 | 4,000 | 20.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 2,687.00000 | 2,599,000 | 26.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 1,000 | 26.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Call | | 3,687.00000 | 3,599,000 | 24.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Put | | 0.00000 | 1,000 | 24.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 8,163.00000 | 8,252,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 32.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 6,163.00000 | 6,252,000 | 32.65 | 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 | 11.05 | Call | | 1.00000 | 1,000 | 28.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 4,164.00000 | 4,253,000 | 28.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 21.00000 | 17,000 | 25.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 2,184.00000 | 2,269,000 | 25.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 224.00000 | 193,000 | 17.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 387.00000 | 445,000 | 17.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 866.00000 | 785,000 | 16.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 29.00000 | 37,000 | 16.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 1,839.00000 | 1,751,000 | 21.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 2.00000 | 3,000 | 21.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 2,837.00000 | 2,749,000 | 26.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 1,000 | 26.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Call | | 3,837.00000 | 3,749,000 | 23.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 1,000 | 23.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 8,363.00000 | 8,452,000 | 36.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 33.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 6,363.00000 | 6,452,000 | 33.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1.00000 | 1,000 | 28.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 4,364.00000 | 4,453,000 | 28.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 15.00000 | 13,000 | 26.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 2,378.00000 | 2,465,000 | 26.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 169.00000 | 145,000 | 18.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 532.00000 | 597,000 | 18.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 694.00000 | 621,000 | 16.33 | 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 | 6.25 | Put | | 57.00000 | 73,000 | 16.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 1,641.00000 | 1,553,000 | 19.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 4.00000 | 5,000 | 19.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 2,637.00000 | 2,549,000 | 25.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 1,000 | 25.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Call | | 3,637.00000 | 3,549,000 | 25.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 1,000 | 25.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | | | 6.83940 | 6.92590 | | 17.12 | 0.00 | 0 | 60.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Call | | 381.00000 | 341,000 | 17.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Put | | 362.00000 | 409,000 | 17.32 | 0.00 | 0 | 0.00 |
| CRD1 On | 04/02/2010 | Index Future | | | 131.52100 | 131.26600 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 06/05/2010 | Index Future | | | 133.79400 | 133.53400 | | | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | | | 301.63500 | 300.94300 | | 5.37 | 0.00 | 0 | 1,132.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Call | | 903.00000 | 1,337,000 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Put | | 31,473.00000 | 24,987,000 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | | | 306.84700 | 306.14200 | | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Call | | 27,453.00000 | 29,969,000 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Put | | 64,033.00000 | 59,499,000 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | | | 312.53400 | 311.81600 | | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Call | | 42,122.00000 | 44,969,000 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Put | | 79,962.00000 | 75,629,000 | 6.57 | 0.00 | 0 | 0.00 |
| GVIX On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| ILBI On | 04/02/2010 | Index Future | | | 358.20100 | 358.20100 | | | 0.00 | 0 | 426.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| J153 | On | 31/08/2010 | Interest Rate Swap | | | 6.89407 | 6.91238 | | 15.00 | 0.00 | 0 | 0.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.76200 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.59300 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.60600 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 8.90500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 8.88300 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 8.91100 | | 15.00 | 0.00 | 0 | 0.00 |
| 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 | 17/02/2010 | Jibar Tradeable Future | | | 7.15000 | 7.17500 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/03/2010 | Jibar Tradeable Future | | | 7.03000 | 7.08000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/04/2010 | Jibar Tradeable Future | | | 6.94000 | 6.97500 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/05/2010 | Jibar Tradeable Future | | | 6.91000 | 6.94200 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2010 | Jibar Tradeable Future | | | 6.90000 | 6.93100 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/07/2010 | Jibar Tradeable Future | | | 6.90000 | 6.93700 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/09/2010 | Jibar Tradeable Future | | | 6.95000 | 6.98900 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/12/2010 | Jibar Tradeable Future | | | 7.14000 | 7.19600 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 7.42000 | 7.48100 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| JIBAR F | On 15/06/2011 | Jibar Tradeable Future | | | 7.78000 | 7.85800 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On 21/09/2011 | Jibar Tradeable Future | | | 8.19000 | 8.27000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On 21/12/2011 | Jibar Tradeable Future | | | 8.40000 | 8.44600 | | | 0.00 | 0 | 5,000.00 |
| 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 |
| 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 | | | 291.02400 | 290.41500 | | | 0.00 | 0 | 3.00 |
| OTH1 | On 06/05/2010 | Index Future | | | 296.05400 | 295.43200 | | | 0.00 | 0 | 0.00 |
| R155 | On 04/02/2010 | Bond Future | | | 7.58600 | 7.64100 | | 1.50 | 0.00 | 0 | 31.00 |
| R155 | On 04/02/2010 | Bond Future | 7.50 | Call | | 23.00000 | 37,000 | 1.49 | 0.00 | 0 | 0.00 |
| R155 | On 04/02/2010 | Bond Future | 7.50 | Put | | 237.00000 | 168,000 | 1.49 | 0.00 | 0 | 0.00 |
| R157 | On 04/02/2010 | Bond Future | | | 8.38600 | 8.43700 | | 5.00 | 0.00 | 0 | 6,971.00 |
| R157 | On 04/02/2010 | Bond Future | 7.75 | Call | | 0.00000 | 0,000 | 4.86 | 0.00 | 0 | 0.00 |
| R157 | On 04/02/2010 | Bond Future | 7.75 | Put | | 3,494.00000 | 3,239,000 | 4.86 | 0.00 | 0 | 0.00 |
| R157 | On 06/05/2010 | Bond Future | | | 8.45800 | 8.51300 | | 5.00 | 0.00 | 0 | 280.00 |
| R157 | On 06/05/2010 | Bond Future | 8.50 | Call | | 1,226.00000 | 1,354,000 | 4.94 | 0.00 | 0 | 0.00 |
| R157 | On 06/05/2010 | Bond Future | 8.50 | Put | | 1,288.00000 | 1,153,000 | 4.94 | 0.00 | 0 | 0.00 |
| R157 | On 05/08/2010 | Bond Future | | | 8.50400 | 8.56200 | | 5.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 2,255.00000 | 2,407,000 | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,400.00000 | 1,287,000 | 5.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | | | 9.16400 | 9.18400 | | 11.25 | 0.00 | 0 | 19,109.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 0.00000 | 0,000 | 10.78 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 9,121.00000 | 8,937,000 | 10.78 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | | | 9.21700 | 9.23900 | | 11.25 | 0.00 | 0 | 81.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,693.00000 | 1,757,000 | 11.08 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 3,895.00000 | 3,759,000 | 11.08 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | | | 9.25800 | 9.28000 | | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,571.00000 | 3,662,000 | 11.55 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 3,840.00000 | 3,734,000 | 11.55 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,741.00000 | 1,795,000 | 11.27 | 0.00 | 0 | 1,300.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 6,650.00000 | 6,506,000 | 11.27 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Call | | 6,172.00000 | 6,298,000 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | | 2,077.00000 | 2,005,000 | 12.01 | 0.00 | 0 | 1,300.00 |
| R201 | On | 04/02/2010 | Bond Future | | | 8.46500 | 8.51600 | | 5.00 | 0.00 | 0 | 486.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,000 | 4.82 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 4,102.00000 | 3,901,000 | 4.82 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | | | 8.53600 | 8.59000 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 845.00000 | 935,000 | 4.67 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,184.00000 | 1,071,000 | 4.67 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.58000 | 8.63900 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 2,136.00000 | 2,272,000 | 4.84 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 853.00000 | 778,000 | 4.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 04/02/2010 | Bond Future | | | 9.02600 | 9.07700 | | 7.25 | 0.00 | 0 | 1,570.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 0.00000 | 0,000 | 6.97 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 4,748.00000 | 4,480,000 | 6.97 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | | | 9.09800 | 9.15200 | | 7.50 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,119.00000 | 1,232,000 | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 1,899.00000 | 1,736,000 | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | | | 9.15200 | 9.20800 | | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,112.00000 | 2,257,000 | 7.11 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 1,904.00000 | 1,770,000 | 7.11 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | | | 9.04500 | 9.19600 | | 8.25 | 0.00 | 0 | 4,207.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 0.00000 | 0,000 | 7.92 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 5,903.00000 | 5,038,000 | 7.92 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Call | | 79.00000 | 277,000 | 8.10 | 0.00 | 0 | 100.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Put | | 1,204.00000 | 537,000 | 8.10 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 0.00000 | 0,000 | 7.96 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 4,075.00000 | 3,210,000 | 7.96 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | | | 9.11200 | 9.16500 | | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,196.00000 | 1,316,000 | 8.10 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,127.00000 | 1,949,000 | 8.10 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | | | 9.16400 | 9.21900 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,336.00000 | 2,492,000 | 8.34 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,166.00000 | 2,020,000 | 8.34 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | | | 8.51600 | 8.56800 | | 4.25 | 0.00 | 0 | 2.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,000 | 4.09 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 3,503.00000 | 3,336,000 | 4.09 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.60700 | 8.66300 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 1,005.00000 | 1,097,000 | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 742.00000 | 664,000 | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.67100 | 8.73100 | | 4.00 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,540.00000 | 1,644,000 | 4.04 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 779.00000 | 712,000 | 4.04 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | | | 9.19500 | 9.23600 | | 9.25 | 0.00 | 0 | 600.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 0.00000 | 0,000 | 8.85 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 6,042.00000 | 5,801,000 | 8.85 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | | | 9.26300 | 9.30600 | | 9.25 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 1,524.00000 | 1,637,000 | 9.08 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 1,847.00000 | 1,712,000 | 9.08 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | | | 9.31800 | 9.36200 | | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 2,782.00000 | 2,918,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,008.00000 | 1,896,000 | 9.50 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | | | 9.19400 | 9.24500 | | 9.75 | 0.00 | 0 | 5,004.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 0.00000 | 0,000 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 4,684.00000 | 4,374,000 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | | | 9.25500 | 9.30800 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 1,571.00000 | 1,719,000 | 10.06 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 1,918.00000 | 1,749,000 | 10.06 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | | | 9.30200 | 9.35600 | | 10.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 2,934.00000 | 3,111,000 | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,095.00000 | 1,954,000 | 10.25 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | | | 9.06300 | 9.08300 | | 14.00 | 0.00 | 0 | 1,798.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,000 | 13.39 | 0.00 | 0 | 2,500.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 13,899.00000 | 13,746,000 | 13.39 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Call | | 6,444.00000 | 6,597,000 | 15.29 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Put | | 0.00000 | 0,000 | 15.29 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | | | 9.10100 | 9.12300 | | 14.50 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 533.00000 | 558,000 | 14.03 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 5,496.00000 | 5,354,000 | 14.03 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | | | 9.12900 | 9.15100 | | 14.50 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,768.00000 | 1,821,000 | 14.24 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 4,881.00000 | 4,769,000 | 14.24 | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/02/2010 | Index Future | | | 297.91400 | 297.23300 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 06/05/2010 | Index Future | | | 303.06200 | 302.36800 | | | 0.00 | 0 | 0.00 |

Total for Derivatives : **63,177,443.80** **8,160** **886,917.00**

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 | | | 7.53500 | 7.59000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 8.38000 | 8.43000 | | | 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 | 21/12/2026 | Spot Bond | | | 9.16500 | 9.17500 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 8.46000 | 8.51000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 9.01000 | 9.06500 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 9.04000 | 9.09000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 8.51000 | 8.56000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 9.19000 | 9.23500 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 9.19000 | 9.24000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 9.07000 | 9.07500 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | | 63,177,443.80 | 8,160 | 886,917.00 |