



Daily MTM Report

Daily summary for: 08/12/2009

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 14/12/2009 Foreign Exchange Future | | | 7.52160 | 7.43700 | | 18.86 | 458,291,088.00 | 60,930 | 216,205.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.35 | Put | | 8,913.00000 | 8,828 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 69.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.35 | Put | | 6,913.00000 | 6,828 | 69.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 15.90 | Put | | 8,463.00000 | 8,378 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 3.90 | Call | | 3,537.00000 | 3,622 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 16.10 | Put | | 8,663.00000 | 8,578 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 69.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 14.10 | Put | | 6,663.00000 | 6,578 | 69.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 7.10 | Call | | 343.00000 | 0,424 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 7.10 | Put | | 6.00000 | 0,002 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Foreign Exchange Future | 6.10 | Call | | 1,337.00000 | 1,422 | 34.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.10 | Put | | 0.00000 | 0,000 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.10 | Call | | 2,337.00000 | 2,422 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.10 | Call | | 3,337.00000 | 3,422 | 24.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 24.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Put | | 8,413.00000 | 8,328 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 68.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Put | | 6,413.00000 | 6,328 | 68.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.85 | Call | | 3,587.00000 | 3,672 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Put | | 8,563.00000 | 8,478 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.00 | Call | | 3,437.00000 | 3,522 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Put | | 8,863.00000 | 8,778 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 69.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Put | | 6,863.00000 | 6,778 | 69.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Put | | 9,063.00000 | 8,978 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 69.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 7,063.00000 | 6,978 | 69.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Call | | 56.00000 | 0,084 | 18.86 | 0.00 | 0 | 747.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Put | | 119.00000 | 0,062 | 18.86 | 0.00 | 0 | 100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.50 | Call | | 937.00000 | 1,022 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.50 | Put | | 0.00000 | 0,000 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.50 | Call | | 1,937.00000 | 2,022 | 41.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 41.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.50 | Call | | 2,937.00000 | 3,022 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Put | | 9,013.00000 | 8,928 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Put | | 8,963.00000 | 8,878 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 69.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Put | | 6,963.00000 | 6,878 | 69.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Put | | 8,763.00000 | 8,678 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 69.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Put | | 6,763.00000 | 6,678 | 69.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.20 | Call | | 1,237.00000 | 1,322 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 0,000 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.20 | Call | | 2,237.00000 | 2,322 | 36.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 36.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.20 | Call | | 3,237.00000 | 3,322 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Put | | 8,813.00000 | 8,728 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 69.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Put | | 6,813.00000 | 6,728 | 69.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Put | | 8,713.00000 | 8,628 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 69.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Put | | 6,713.00000 | 6,628 | 69.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Call | | 297.00000 | 0,375 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Put | | 10.00000 | 0,003 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.15 | Call | | 1,287.00000 | 1,372 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.15 | Put | | 0.00000 | 0,000 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.15 | Call | | 2,287.00000 | 2,372 | 35.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 35.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.15 | Call | | 3,287.00000 | 3,372 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Put | | 8,613.00000 | 8,528 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 61.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Put | | 4,613.00000 | 4,528 | 61.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Put | | 8,513.00000 | 8,428 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 69.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Put | | 6,513.00000 | 6,428 | 69.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 69.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Put | | 7,013.00000 | 6,928 | 69.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 58.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Put | | 4,013.00000 | 3,928 | 58.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.95 | Call | | 1,487.00000 | 1,572 | 36.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 36.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.95 | Call | | 2,487.00000 | 2,572 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.95 | Call | | 3,487.00000 | 3,572 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 69.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Put | | 7,113.00000 | 7,028 | 69.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Call | | 391.00000 | 0,473 | 23.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Put | | 4.00000 | 0,001 | 23.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.05 | Call | | 1,387.00000 | 1,472 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 0,000 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.05 | Call | | 3,387.00000 | 3,472 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 70.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 7,463.00000 | 7,378 | 70.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.40 | Call | | 1,037.00000 | 1,122 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.40 | Put | | 0.00000 | 0,000 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.40 | Call | | 2,037.00000 | 2,122 | 40.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 40.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.40 | Call | | 3,037.00000 | 3,122 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 70.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 7,313.00000 | 7,228 | 70.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.25 | Call | | 1,187.00000 | 1,272 | 32.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.25 | Put | | 0.00000 | 0,000 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.25 | Call | | 2,187.00000 | 2,272 | 37.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,000 | 37.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.25 | Call | | 3,187.00000 | 3,272 | 24.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 24.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 70.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 7,363.00000 | 7,278 | 70.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.30 | Call | | 2,137.00000 | 2,222 | 38.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,000 | 38.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.30 | Call | | 3,137.00000 | 3,222 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 70.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 7,413.00000 | 7,328 | 70.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.35 | Call | | 1,087.00000 | 1,172 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.35 | Put | | 0.00000 | 0,000 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.35 | Call | | 2,087.00000 | 2,172 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.35 | Call | | 3,087.00000 | 3,172 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 70.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 7,513.00000 | 7,428 | 70.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Call | | 75.00000 | 0,115 | 19.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Put | | 88.00000 | 0,043 | 19.36 | 0.00 | 0 | 10.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.45 | Call | | 987.00000 | 1,072 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.45 | Put | | 0.00000 | 0,000 | 29.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.45 | Call | | 1,987.00000 | 2,072 | 41.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 41.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.45 | Call | | 2,987.00000 | 3,072 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 70.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 7,663.00000 | 7,578 | 70.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.60 | Call | | 837.00000 | 0,922 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 0,000 | 27.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.60 | Call | | 1,837.00000 | 1,922 | 40.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 40.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.60 | Call | | 2,837.00000 | 2,922 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.65 | Call | | 787.00000 | 0,872 | 27.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 0,000 | 27.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.65 | Call | | 1,787.00000 | 1,872 | 40.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 40.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.65 | Call | | 2,787.00000 | 2,872 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 70.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Put | | 7,963.00000 | 7,878 | 70.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.90 | Call | | 1,537.00000 | 1,622 | 36.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 36.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.90 | Call | | 2,537.00000 | 2,622 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 70.74 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Put | | 7,913.00000 | 7,828 | 70.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.85 | Call | | 1,587.00000 | 1,672 | 37.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 37.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.85 | Call | | 2,587.00000 | 2,672 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 70.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Put | | 7,813.00000 | 7,728 | 70.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.75 | Call | | 687.00000 | 0,772 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.75 | Put | | 0.00000 | 0,000 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.75 | Call | | 1,687.00000 | 1,772 | 38.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 38.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.75 | Call | | 2,687.00000 | 2,772 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 70.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Put | | 7,713.00000 | 7,628 | 70.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 69.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 7,163.00000 | 7,078 | 69.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.80 | Call | | 1,637.00000 | 1,722 | 38.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.80 | Put | | 0.00000 | 0,000 | 38.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Call | | 440.00000 | 0,522 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Put | | 3.00000 | 0,000 | 23.90 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.00 | Call | | 1,437.00000 | 1,522 | 35.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 0,000 | 35.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.00 | Call | | 2,437.00000 | 2,522 | 32.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 32.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.35 | Call | | 131.00000 | 0,192 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.35 | Put | | 44.00000 | 0,020 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 70.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Put | | 7,863.00000 | 7,778 | 70.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Call | | 9.00000 | 0,011 | 22.78 | 0.00 | 0 | 10.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Put | | 372.00000 | 0,289 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.30 | Call | | 1,137.00000 | 1,222 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.30 | Put | | 0.00000 | 0,000 | 31.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.80 | Call | | 2,637.00000 | 2,722 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.30 | Call | | 4,137.00000 | 4,222 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.30 | Put | | 0.00000 | 0,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Put | | 8,113.00000 | 8,028 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.55 | Call | | 887.00000 | 0,972 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.55 | Put | | 0.00000 | 0,000 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.05 | Call | | 2,387.00000 | 2,472 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.55 | Call | | 3,887.00000 | 3,972 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.80 | Call | | 637.00000 | 0,722 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 0,000 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Call | | 0.00000 | 0,000 | 50.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Put | | 2,813.00000 | 2,728 | 50.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.95 | Call | | 489.00000 | 0,572 | 24.40 | 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 | 14/12/2009 | Foreign Exchange Future | 6.95 | Put | | 2.00000 | 0,000 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.85 | Call | | 588.00000 | 0,672 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.85 | Put | | 1.00000 | 0,000 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.90 | Call | | 538.00000 | 0,622 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.90 | Put | | 1.00000 | 0,000 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Call | | 168.00000 | 0,235 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Put | | 31.00000 | 0,013 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 54.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 3,413.00000 | 3,328 | 54.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Call | | 42.00000 | 0,062 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Put | | 155.00000 | 0,090 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Call | | 251.00000 | 0,327 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Put | | 14.00000 | 0,005 | 21.88 | 0.00 | 0 | 5,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 66.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 5,613.00000 | 5,528 | 66.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 64.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 5,213.00000 | 5,128 | 64.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Call | | 208.00000 | 0,280 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Put | | 21.00000 | 0,008 | 21.38 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Call | | 98.00000 | 0,152 | 19.86 | 0.00 | 0 | 13,613.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Put | | 61.00000 | 0,030 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 67.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Put | | 5,913.00000 | 5,828 | 67.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Call | | 12.00000 | 0,016 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Put | | 325.00000 | 0,244 | 22.12 | 0.00 | 0 | 100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 68.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Put | | 6,013.00000 | 5,928 | 68.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Call | | 6.00000 | 0,008 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Put | | 419.00000 | 0,336 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 69.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Put | | 6,613.00000 | 6,528 | 69.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | | 0.00000 | 0,000 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | | 1,013.00000 | 0,928 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Call | | 1.00000 | 0,001 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Put | | 714.00000 | 0,629 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 69.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Put | | 6,563.00000 | 6,478 | 69.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 68.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Put | | 6,213.00000 | 6,128 | 68.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 63.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 5,013.00000 | 4,928 | 63.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 68.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Put | | 6,363.00000 | 6,278 | 68.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 69.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Put | | 6,463.00000 | 6,378 | 69.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 68.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Put | | 6,313.00000 | 6,228 | 68.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 63.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Put | | 5,113.00000 | 5,028 | 63.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 60.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Put | | 4,513.00000 | 4,428 | 60.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 57.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 3,913.00000 | 3,828 | 57.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 53.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 3,313.00000 | 3,228 | 53.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Call | | 0.00000 | 0,000 | 49.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Put | | 2,713.00000 | 2,628 | 49.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 45.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Put | | 2,113.00000 | 2,028 | 45.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 0.00000 | 0,000 | 37.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 1,513.00000 | 1,428 | 37.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 0.00000 | 0,000 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 913.00000 | 0,828 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Call | | 3.00000 | 0,003 | 25.39 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Put | | 566.00000 | 0,481 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Call | | 31.00000 | 0,045 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Put | | 194.00000 | 0,123 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 60.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Put | | 4,413.00000 | 4,328 | 60.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 56.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Put | | 3,813.00000 | 3,728 | 56.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 52.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 3,213.00000 | 3,128 | 52.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Call | | 0.00000 | 0,000 | 48.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Put | | 2,613.00000 | 2,528 | 48.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Call | | 0.00000 | 0,000 | 44.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Put | | 2,013.00000 | 1,928 | 44.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 0.00000 | 0,000 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 1,413.00000 | 1,328 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Call | | 1.00000 | 0,001 | 28.66 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Put | | 814.00000 | 0,729 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Call | | 23.00000 | 0,032 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Put | | 236.00000 | 0,160 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Call | | 0.00000 | 0,000 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Put | | 863.00000 | 0,778 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Call | | 16.00000 | 0,023 | 21.47 | 0.00 | 0 | 1,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Put | | 279.00000 | 0,201 | 21.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 67.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Put | | 5,813.00000 | 5,728 | 67.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 61.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Put | | 4,713.00000 | 4,628 | 61.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 58.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Put | | 4,113.00000 | 4,028 | 58.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 54.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 3,513.00000 | 3,428 | 54.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 50.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 2,913.00000 | 2,828 | 50.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Call | | 0.00000 | 0,000 | 46.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Put | | 2,313.00000 | 2,228 | 46.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Call | | 0.00000 | 0,000 | 40.42 | 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 | 14/12/2009 | Foreign Exchange Future | 9.15 | Put | | 1,713.00000 | 1,628 | 40.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 0.00000 | 0,000 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 1,113.00000 | 1,028 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Call | | 3.00000 | 0,004 | 24.74 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Put | | 516.00000 | 0,432 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Call | | 5.00000 | 0,006 | 24.08 | 0.00 | 0 | 1,600.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Put | | 468.00000 | 0,384 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 65.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 5,413.00000 | 5,328 | 65.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 62.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Put | | 4,813.00000 | 4,728 | 62.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 59.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Put | | 4,213.00000 | 4,128 | 59.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 55.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Put | | 3,613.00000 | 3,528 | 55.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 51.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 3,013.00000 | 2,928 | 51.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 47.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 2,413.00000 | 2,328 | 47.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Call | | 0.00000 | 0,000 | 41.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Put | | 1,813.00000 | 1,728 | 41.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 0.00000 | 0,000 | 33.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 1,213.00000 | 1,128 | 33.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Call | | 2.00000 | 0,002 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Put | | 615.00000 | 0,530 | 26.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.10 | Call | | 1.00000 | 0,001 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.10 | Put | | 664.00000 | 0,579 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Call | | 1.00000 | 0,001 | 28.00 | 0.00 | 0 | 87.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Put | | 764.00000 | 0,679 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 68.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Put | | 6,113.00000 | 6,028 | 68.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 65.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 5,513.00000 | 5,428 | 65.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 62.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 4,913.00000 | 4,828 | 62.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 59.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Put | | 4,313.00000 | 4,228 | 59.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 56.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Put | | 3,713.00000 | 3,628 | 56.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Call | | 0.00000 | 0,000 | 48.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Put | | 2,513.00000 | 2,428 | 48.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Call | | 0.00000 | 0,000 | 43.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Put | | 1,913.00000 | 1,828 | 43.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 0.00000 | 0,000 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 1,313.00000 | 1,228 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 68.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Put | | 5,963.00000 | 5,878 | 68.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 62.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Put | | 4,763.00000 | 4,678 | 62.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 55.20 | 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 | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 3,563.00000 | 3,478 | 55.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Call | | 0.00000 | 0,000 | 47.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Put | | 2,363.00000 | 2,278 | 47.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 41.07 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 1,763.00000 | 1,678 | 41.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 0,000 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 1,163.00000 | 1,078 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 68.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Put | | 6,063.00000 | 5,978 | 68.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 65.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 5,463.00000 | 5,378 | 65.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 59.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Put | | 4,263.00000 | 4,178 | 59.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 51.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 3,063.00000 | 2,978 | 51.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Call | | 0.00000 | 0,000 | 42.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Put | | 1,863.00000 | 1,778 | 42.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 0.00000 | 0,000 | 34.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 1,263.00000 | 1,178 | 34.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 68.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Put | | 6,263.00000 | 6,178 | 68.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 63.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 5,063.00000 | 4,978 | 63.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Call | | 0.00000 | 0,000 | 57.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Put | | 3,863.00000 | 3,778 | 57.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Call | | 0.00000 | 0,000 | 49.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Put | | 2,663.00000 | 2,578 | 49.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Put | | 2,063.00000 | 1,978 | 44.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 37.15 | 0.00 | 0 | 13,513.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 1,463.00000 | 1,378 | 37.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 68.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Put | | 6,163.00000 | 6,078 | 68.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 60.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Put | | 4,363.00000 | 4,278 | 60.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 52.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 3,163.00000 | 3,078 | 52.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Call | | 0.00000 | 0,000 | 43.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Put | | 1,963.00000 | 1,878 | 43.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 0.00000 | 0,000 | 35.84 | 0.00 | 0 | 50.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 1,363.00000 | 1,278 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 64.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Put | | 5,163.00000 | 5,078 | 64.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 57.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Put | | 3,963.00000 | 3,878 | 57.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Call | | 0.00000 | 0,000 | 49.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Put | | 2,763.00000 | 2,678 | 49.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Call | | 0.00000 | 0,000 | 45.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Put | | 2,163.00000 | 2,078 | 45.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 38.46 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 1,563.00000 | 1,478 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 30.62 | 0.00 | 0 | 247.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 963.00000 | 0,878 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 67.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Put | | 5,863.00000 | 5,778 | 67.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 61.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Put | | 4,663.00000 | 4,578 | 61.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 54.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 3,463.00000 | 3,378 | 54.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Call | | 0.00000 | 0,000 | 46.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Put | | 2,263.00000 | 2,178 | 46.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 39.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 1,663.00000 | 1,578 | 39.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 31.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 1,063.00000 | 0,978 | 31.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 66.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 5,663.00000 | 5,578 | 66.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 64.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 5,263.00000 | 5,178 | 64.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 62.58 | 0.00 | 0 | 10,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Put | | 4,863.00000 | 4,778 | 62.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 60.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Put | | 4,463.00000 | 4,378 | 60.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 55.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Put | | 3,663.00000 | 3,578 | 55.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 53.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 3,263.00000 | 3,178 | 53.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Call | | 0.00000 | 0,000 | 50.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Put | | 2,863.00000 | 2,778 | 50.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Call | | 0.00000 | 0,000 | 47.71 | 0.00 | 0 | 10,100.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Put | | 2,463.00000 | 2,378 | 47.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 67.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 5,763.00000 | 5,678 | 67.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 65.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 5,363.00000 | 5,278 | 65.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 63.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 4,963.00000 | 4,878 | 63.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 61.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Put | | 4,563.00000 | 4,478 | 61.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 59.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Put | | 4,163.00000 | 4,078 | 59.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 56.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 3,763.00000 | 3,678 | 56.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 53.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 3,363.00000 | 3,278 | 53.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 51.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 2,963.00000 | 2,878 | 51.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Call | | 0.00000 | 0,000 | 48.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Put | | 2,563.00000 | 2,478 | 48.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 66.07 | 0.00 | 0 | 9,452.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 5,563.00000 | 5,478 | 66.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 52.14 | 0.00 | 0 | 9,452.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 3,113.00000 | 3,028 | 52.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 58.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Put | | 4,063.00000 | 3,978 | 58.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 70.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Put | | 8,013.00000 | 7,928 | 70.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.45 | Call | | 3,987.00000 | 4,072 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Put | | 8,063.00000 | 7,978 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.50 | Call | | 3,937.00000 | 4,022 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.55 | Call | | 1,887.00000 | 1,972 | 41.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 41.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.55 | Call | | 2,887.00000 | 2,972 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Put | | 8,263.00000 | 8,178 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.70 | Call | | 737.00000 | 0,822 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 6.70 | Put | | 0.00000 | 0,000 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.70 | Call | | 1,737.00000 | 1,822 | 39.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,000 | 39.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.70 | Call | | 2,737.00000 | 2,822 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 27.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.70 | Call | | 3,737.00000 | 3,822 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Put | | 8,163.00000 | 8,078 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.60 | Call | | 3,837.00000 | 3,922 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Put | | 8,213.00000 | 8,128 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Call | | 0.00000 | 0,000 | 46.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Put | | 2,213.00000 | 2,128 | 46.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.65 | Call | | 3,787.00000 | 3,872 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Put | | 8,313.00000 | 8,228 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.75 | Call | | 3,687.00000 | 3,772 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 24.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Put | | 8,363.00000 | 8,278 | 70.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.80 | Call | | 3,637.00000 | 3,722 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.35 | Call | | 4,087.00000 | 4,172 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.35 | Put | | 0.00000 | 0,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.40 | Call | | 4,037.00000 | 4,122 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2009 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 7.65610 | 7.57030 | | 19.49 | 209,248,869.10 | 27,331 | 75,697.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 8,930.00000 | 8,844 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 36.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 6,930.00000 | 6,844 | 36.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 8,680.00000 | 8,594 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 6,680.00000 | 6,594 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 123.00000 | 0,142 | 22.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 803.00000 | 0,736 | 22.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 478.00000 | 0,541 | 19.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 158.00000 | 0,135 | 19.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 1,330.00000 | 1,415 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 10.00000 | 0,009 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 2,321.00000 | 2,407 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 1.00000 | 0,001 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 3,320.00000 | 3,406 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 8,430.00000 | 8,344 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 654.00000 | 0,726 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 84.00000 | 0,070 | 19.00 | 0.00 | 0 | 9,671.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 1,576.00000 | 1,661 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 6.00000 | 0,005 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 2,571.00000 | 2,657 | 28.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 1.00000 | 0,001 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 3,570.00000 | 3,656 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 8,480.00000 | 8,394 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 6,480.00000 | 6,394 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 3,520.00000 | 3,606 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 8,580.00000 | 8,494 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 1.00000 | 0,002 | 33.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 4,581.00000 | 4,496 | 33.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 545.00000 | 0,611 | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 125.00000 | 0,105 | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 1,428.00000 | 1,513 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 8.00000 | 0,007 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 3,420.00000 | 3,506 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 8,880.00000 | 8,794 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 35.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 6,880.00000 | 6,794 | 35.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 9,080.00000 | 8,994 | 38.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 36.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,080.00000 | 6,994 | 36.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 77.00000 | 0,088 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,157.00000 | 1,082 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,923.00000 | 2,008 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 3.00000 | 0,002 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,921.00000 | 3,006 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 1.00000 | 0,000 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 9,030.00000 | 8,944 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,030.00000 | 6,944 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 8,980.00000 | 8,894 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 36.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 6,980.00000 | 6,894 | 36.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 8,780.00000 | 8,694 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 6,780.00000 | 6,694 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 8,830.00000 | 8,744 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 35.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 6,830.00000 | 6,744 | 35.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 8,730.00000 | 8,644 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 6,730.00000 | 6,644 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 1,281.00000 | 1,366 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 11.00000 | 0,010 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Call | | 2,271.00000 | 2,357 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Put | | 1.00000 | 0,001 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Call | | 3,270.00000 | 3,356 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 8,630.00000 | 8,544 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 6,630.00000 | 6,544 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 8,530.00000 | 8,444 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 6,530.00000 | 6,444 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 1.00000 | 0,001 | 33.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,031.00000 | 4,945 | 33.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 3,470.00000 | 3,556 | 33.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 33.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 131.00000 | 0,151 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 761.00000 | 0,695 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 511.00000 | 0,575 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 141.00000 | 0,119 | 19.15 | 1,190.00 | 10 | 5,110.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 1,379.00000 | 1,464 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 9.00000 | 0,008 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Call | | 2,371.00000 | 2,457 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Put | | 1.00000 | 0,001 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Call | | 3,370.00000 | 3,456 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 109.00000 | 0,125 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 889.00000 | 0,819 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 417.00000 | 0,475 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 197.00000 | 0,169 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 1,233.00000 | 1,317 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 13.00000 | 0,011 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Call | | 2,222.00000 | 2,307 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Put | | 2.00000 | 0,001 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Call | | 3,220.00000 | 3,306 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 992.00000 | 1,076 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 22.00000 | 0,020 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,972.00000 | 2,058 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 2.00000 | 0,002 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,971.00000 | 3,056 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 1.00000 | 0,000 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 362.00000 | 0,415 | 19.34 | 0.00 | 0 | 125.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 242.00000 | 0,209 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 1,136.00000 | 1,220 | 19.86 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 16.00000 | 0,014 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 2,122.00000 | 2,208 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 2.00000 | 0,002 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 3,120.00000 | 3,206 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 103.00000 | 0,118 | 23.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 933.00000 | 0,862 | 23.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 389.00000 | 0,444 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 219.00000 | 0,188 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 2,172.00000 | 2,257 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 2.00000 | 0,001 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 3,170.00000 | 3,256 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 1,088.00000 | 1,172 | 19.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 18.00000 | 0,016 | 19.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 2,072.00000 | 2,158 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 2.00000 | 0,002 | 25.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 3,070.00000 | 3,156 | 31.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,001 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 5,480.00000 | 5,395 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 1,040.00000 | 1,124 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 20.00000 | 0,018 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 2,022.00000 | 2,108 | 25.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 2.00000 | 0,002 | 25.05 | 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 | 4.55 | Call | | 3,021.00000 | 3,106 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 1.00000 | 0,000 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 1.00000 | 0,002 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 4,631.00000 | 4,546 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 73.00000 | 0,083 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,203.00000 | 1,127 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 252.00000 | 0,290 | 19.73 | 0.00 | 0 | 350.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 382.00000 | 0,334 | 19.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 902.00000 | 0,983 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 32.00000 | 0,027 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,873.00000 | 1,958 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 3.00000 | 0,002 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,871.00000 | 2,956 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 0,000 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 236.00000 | 0,271 | 19.96 | 2,710.00 | 10 | 10.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 416.00000 | 0,365 | 19.96 | 0.00 | 0 | 100.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 859.00000 | 0,938 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 39.00000 | 0,032 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,823.00000 | 1,909 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 3.00000 | 0,003 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,821.00000 | 2,906 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,000 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 50.00000 | 0,057 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1,530.00000 | 1,451 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 616.00000 | 0,687 | 19.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 96.00000 | 0,081 | 19.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 1,526.00000 | 1,612 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 6.00000 | 0,006 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 2,521.00000 | 2,607 | 28.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 0,001 | 28.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 206.00000 | 0,238 | 20.43 | 0.00 | 0 | 9,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 486.00000 | 0,432 | 20.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 774.00000 | 0,851 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 54.00000 | 0,045 | 18.89 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,724.00000 | 1,810 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 4.00000 | 0,004 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,721.00000 | 2,807 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 0,001 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 59.00000 | 0,067 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1,389.00000 | 1,311 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 733.00000 | 0,808 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 63.00000 | 0,052 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 1,675.00000 | 1,760 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 5.00000 | 0,004 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 693.00000 | 0,767 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 73.00000 | 0,061 | 18.97 | 0.00 | 0 | 500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 1,625.00000 | 1,710 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 5.00000 | 0,004 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 2,621.00000 | 2,707 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 0,001 | 29.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,001 | 33.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 5,530.00000 | 5,445 | 33.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 2.00000 | 0,002 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 4,532.00000 | 4,446 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 580.00000 | 0,648 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 110.00000 | 0,092 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 1,477.00000 | 1,562 | 21.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 7.00000 | 0,006 | 21.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 2,471.00000 | 2,557 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 0,001 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 2.00000 | 0,002 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 4,432.00000 | 4,346 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 447.00000 | 0,507 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 177.00000 | 0,151 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 38.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 7,830.00000 | 7,744 | 38.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 1,184.00000 | 1,269 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 14.00000 | 0,013 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 2,671.00000 | 2,757 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 0,001 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 4,170.00000 | 4,256 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 8,080.00000 | 7,994 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 1.00000 | 0,001 | 33.71 | 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 | 12.65 | Put | | 5,081.00000 | 4,995 | 33.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 947.00000 | 1,028 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 27.00000 | 0,022 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 2,421.00000 | 2,507 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 1.00000 | 0,001 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,920.00000 | 4,006 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 336.00000 | 0,386 | 19.38 | 0.00 | 0 | 129.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 266.00000 | 0,230 | 19.38 | 0.00 | 0 | 200.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 46.00000 | 0,052 | 26.55 | 375,492.00 | 7,221 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 1,626.00000 | 1,546 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 1.00000 | 0,002 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 4,681.00000 | 4,596 | 33.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 312.00000 | 0,359 | 19.42 | 0.00 | 0 | 15,915.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 292.00000 | 0,253 | 19.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 289.00000 | 0,334 | 19.45 | 0.00 | 0 | 247.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 319.00000 | 0,278 | 19.45 | 0.00 | 0 | 220.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 32.00000 | 0,036 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 2,012.00000 | 1,930 | 28.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 35.00000 | 0,039 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 1,915.00000 | 1,833 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 270.00000 | 0,310 | 19.49 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 350.00000 | 0,304 | 19.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 193.00000 | 0,223 | 20.67 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 523.00000 | 0,467 | 20.67 | 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 | 12.45 | Call | | 1.00000 | 0,001 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 4,881.00000 | 4,795 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 159.00000 | 0,183 | 21.37 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 639.00000 | 0,577 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 1.00000 | 0,001 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,131.00000 | 5,045 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 116.00000 | 0,133 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 846.00000 | 0,777 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 1.00000 | 0,001 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 4,781.00000 | 4,695 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 29.00000 | 0,033 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 2,109.00000 | 2,027 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 181.00000 | 0,209 | 20.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 561.00000 | 0,503 | 20.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 1.00000 | 0,001 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 4,831.00000 | 4,745 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 169.00000 | 0,195 | 21.14 | 0.00 | 0 | 40.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 599.00000 | 0,539 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 140.00000 | 0,161 | 21.84 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 720.00000 | 0,655 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 1.00000 | 0,001 | 33.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 4,931.00000 | 4,845 | 33.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 17.00000 | 0,019 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 2,547.00000 | 2,463 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 19.00000 | 0,022 | 29.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 2,449.00000 | 2,366 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 21.00000 | 0,025 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 2,351.00000 | 2,269 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 149.00000 | 0,172 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 679.00000 | 0,616 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 0,001 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 5,331.00000 | 5,245 | 33.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 15.00000 | 0,017 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 2,645.00000 | 2,561 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 91.00000 | 0,105 | 23.49 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,021.00000 | 0,949 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 1.00000 | 0,001 | 33.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,281.00000 | 5,195 | 33.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 97.00000 | 0,111 | 23.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 977.00000 | 0,905 | 23.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,001 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 5,380.00000 | 5,295 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 86.00000 | 0,099 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,066.00000 | 0,993 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,001 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 5,430.00000 | 5,345 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 12.00000 | 0,014 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 2,842.00000 | 2,758 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 13.00000 | 0,015 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 2,743.00000 | 2,659 | 30.35 | 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 | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 81.00000 | 0,093 | 23.96 | 0.00 | 0 | 1.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,111.00000 | 1,037 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 5,580.00000 | 5,494 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 69.00000 | 0,079 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,249.00000 | 1,173 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 6,080.00000 | 5,994 | 34.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 53.00000 | 0,060 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1,483.00000 | 1,404 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 5,680.00000 | 5,594 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 10.00000 | 0,012 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 2,990.00000 | 2,906 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 62.00000 | 0,070 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,342.00000 | 1,264 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 6,030.00000 | 5,944 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 5,780.00000 | 5,694 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 9.00000 | 0,011 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,089.00000 | 3,005 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 56.00000 | 0,063 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1,436.00000 | 1,357 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 33.91 | 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 | 13.20 | Put | | 5,630.00000 | 5,544 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 10.00000 | 0,012 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 2,940.00000 | 2,856 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 65.00000 | 0,074 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,295.00000 | 1,218 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 5,930.00000 | 5,844 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 40.00000 | 0,045 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 1,770.00000 | 1,689 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 37.00000 | 0,041 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 1,867.00000 | 1,785 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 6,230.00000 | 6,144 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 31.00000 | 0,035 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 2,061.00000 | 1,979 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 6,430.00000 | 6,344 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 2.00000 | 0,003 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 4,332.00000 | 4,247 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 24.00000 | 0,028 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 2,254.00000 | 2,172 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 6,580.00000 | 6,494 | 35.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 2.00000 | 0,002 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 4,482.00000 | 4,396 | 33.50 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 2.00000 | 0,003 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 4,382.00000 | 4,297 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 6,330.00000 | 6,244 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 2.00000 | 0,003 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 4,232.00000 | 4,147 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 3.00000 | 0,004 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 4,133.00000 | 4,048 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 27.00000 | 0,031 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 2,157.00000 | 2,075 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 6,380.00000 | 6,294 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 2.00000 | 0,003 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 4,282.00000 | 4,197 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 3.00000 | 0,003 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 4,183.00000 | 4,097 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 3.00000 | 0,004 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 4,083.00000 | 3,998 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 3.00000 | 0,004 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 3,983.00000 | 3,898 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 33.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 5,730.00000 | 5,644 | 33.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 9.00000 | 0,011 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,039.00000 | 2,955 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 48.00000 | 0,054 | 26.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 1,578.00000 | 1,498 | 26.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 5,830.00000 | 5,744 | 33.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 7.00000 | 0,008 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 3,337.00000 | 3,252 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 7.00000 | 0,009 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,237.00000 | 3,153 | 31.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 8.00000 | 0,010 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,138.00000 | 3,054 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 44.00000 | 0,049 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 1,674.00000 | 1,593 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 5,880.00000 | 5,794 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 8.00000 | 0,009 | 31.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,188.00000 | 3,103 | 31.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 42.00000 | 0,047 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 1,722.00000 | 1,641 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 34.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 5,980.00000 | 5,894 | 34.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 4.00000 | 0,005 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 3,884.00000 | 3,799 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 4.00000 | 0,005 | 32.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 3,784.00000 | 3,699 | 32.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 4.00000 | 0,006 | 32.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 3,684.00000 | 3,600 | 32.46 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 5.00000 | 0,006 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 3,585.00000 | 3,500 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 6.00000 | 0,007 | 32.02 | 50,547.00 | 7,221 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 3,486.00000 | 3,401 | 32.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 6.00000 | 0,008 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 3,386.00000 | 3,302 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 7.00000 | 0,009 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,287.00000 | 3,203 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 38.00000 | 0,043 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 1,818.00000 | 1,737 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 34.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 6,130.00000 | 6,044 | 34.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 3.00000 | 0,004 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 4,033.00000 | 3,948 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 3.00000 | 0,004 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 3,933.00000 | 3,848 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 4.00000 | 0,005 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 3,834.00000 | 3,749 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 4.00000 | 0,005 | 32.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 3,734.00000 | 3,649 | 32.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 5.00000 | 0,006 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 3,635.00000 | 3,550 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 5.00000 | 0,007 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 3,535.00000 | 3,451 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 34.00000 | 0,038 | 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 | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 1,964.00000 | 1,882 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 1.00000 | 0,001 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 4,981.00000 | 4,895 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 11.00000 | 0,013 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 2,891.00000 | 2,807 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 12.00000 | 0,015 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 2,792.00000 | 2,709 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 14.00000 | 0,016 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 2,694.00000 | 2,610 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 16.00000 | 0,018 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 2,596.00000 | 2,512 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 18.00000 | 0,021 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 2,498.00000 | 2,415 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 20.00000 | 0,023 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2,400.00000 | 2,317 | 29.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 26.00000 | 0,029 | 29.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 2,206.00000 | 2,123 | 29.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 1.00000 | 0,002 | 33.59 | 27,984.00 | 13,992 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 4,731.00000 | 4,646 | 33.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 23.00000 | 0,026 | 29.35 | 363,792.00 | 13,992 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 2,303.00000 | 2,220 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Call | | 4.00000 | 0,005 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Put | | 3,874.00000 | 3,789 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 6.00000 | 0,007 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 3,436.00000 | 3,351 | 31.91 | 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 | 15.60 | Call | | 0.00000 | 0,000 | 38.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 8,030.00000 | 7,944 | 38.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,970.00000 | 4,056 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 38.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 7,980.00000 | 7,894 | 38.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 4,020.00000 | 4,106 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 8,130.00000 | 8,044 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,870.00000 | 3,956 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 34.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 8,230.00000 | 8,144 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 221.00000 | 0,254 | 20.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 451.00000 | 0,398 | 20.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 816.00000 | 0,894 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 46.00000 | 0,038 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,774.00000 | 1,859 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 4.00000 | 0,003 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,771.00000 | 2,856 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 0,000 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,770.00000 | 3,856 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 8,280.00000 | 8,194 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 6,280.00000 | 6,194 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 3,720.00000 | 3,806 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 8,330.00000 | 8,244 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 3,670.00000 | 3,756 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 38.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 7,880.00000 | 7,794 | 38.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 4,120.00000 | 4,206 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 7,930.00000 | 7,844 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 4,070.00000 | 4,156 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 8,180.00000 | 8,094 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 34.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 6,180.00000 | 6,094 | 34.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,820.00000 | 3,906 | 34.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 34.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 8,380.00000 | 8,294 | 38.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 3,620.00000 | 3,706 | 33.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 33.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.78820 | 7.70130 | | 19.77 | 19,727,510.60 | 2,533 | 22,535.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 237.00000 | 0,259 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 936.00000 | 0,871 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 8,450.00000 | 8,363 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 6.00000 | 0,007 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 6,455.00000 | 6,369 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 3,552.00000 | 3,639 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,001 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 8,499.00000 | 8,413 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 6.00000 | 0,006 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 6,505.00000 | 6,418 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 3,502.00000 | 3,589 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,001 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 8,599.00000 | 8,513 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 8,899.00000 | 8,812 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 9,099.00000 | 9,012 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 3.00000 | 0,003 | 33.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,102.00000 | 7,015 | 33.65 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 48.00000 | 0,052 | 29.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,147.00000 | 3,064 | 29.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 9,049.00000 | 8,962 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 3.00000 | 0,003 | 33.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,052.00000 | 6,965 | 33.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 49.00000 | 0,053 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,098.00000 | 3,015 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,960.00000 | 2,046 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 9.00000 | 0,008 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,953.00000 | 3,040 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 2.00000 | 0,002 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 8,999.00000 | 8,912 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 3.00000 | 0,004 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 7,002.00000 | 6,916 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 8,799.00000 | 8,712 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 8,849.00000 | 8,762 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 8,749.00000 | 8,662 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Call | | 4.00000 | 0,005 | 34.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Put | | 6,753.00000 | 6,667 | 34.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 555.00000 | 0,608 | 19.14 | 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 | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 304.00000 | 0,270 | 19.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Call | | 1,292.00000 | 1,374 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Put | | 41.00000 | 0,036 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Call | | 2,257.00000 | 2,343 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Put | | 6.00000 | 0,005 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Call | | 3,252.00000 | 3,339 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Put | | 1.00000 | 0,001 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 8,649.00000 | 8,562 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 5.00000 | 0,005 | 34.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 6,654.00000 | 6,567 | 34.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Call | | 1,385.00000 | 1,467 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Put | | 34.00000 | 0,029 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Call | | 2,356.00000 | 2,442 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Put | | 5.00000 | 0,004 | 23.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Call | | 3,352.00000 | 3,439 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 0,001 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 8,549.00000 | 8,463 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 670.00000 | 0,729 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 219.00000 | 0,191 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 1,478.00000 | 1,562 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 27.00000 | 0,024 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 3,452.00000 | 3,539 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,001 | 29.54 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 5.00000 | 0,006 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 6,604.00000 | 6,518 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 16.00000 | 0,017 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,115.00000 | 5,029 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 258.00000 | 0,282 | 21.57 | 0.00 | 0 | 140.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 857.00000 | 0,794 | 21.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 640.00000 | 0,697 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 239.00000 | 0,209 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Call | | 1,431.00000 | 1,514 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Put | | 30.00000 | 0,026 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Call | | 2,406.00000 | 2,492 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Put | | 5.00000 | 0,004 | 23.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Call | | 3,402.00000 | 3,489 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Put | | 1.00000 | 0,001 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 228.00000 | 0,249 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 977.00000 | 0,911 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 180.00000 | 0,196 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,229.00000 | 1,158 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 3.00000 | 0,004 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 6,902.00000 | 6,816 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 4.00000 | 0,004 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 6,853.00000 | 6,766 | 33.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 33.00000 | 0,035 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 3,882.00000 | 3,797 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 4.00000 | 0,005 | 34.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 6,803.00000 | 6,717 | 34.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 187.00000 | 0,204 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 1,186.00000 | 1,116 | 23.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 1,067.00000 | 1,147 | 18.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 66.00000 | 0,059 | 18.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Call | | 2,009.00000 | 2,095 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Put | | 8.00000 | 0,007 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Call | | 3,003.00000 | 3,090 | 26.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Put | | 2.00000 | 0,002 | 26.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 219.00000 | 0,239 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,018.00000 | 0,951 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 529.00000 | 0,580 | 19.23 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 328.00000 | 0,292 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 2,207.00000 | 2,294 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 6.00000 | 0,006 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 3,203.00000 | 3,289 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 2.00000 | 0,001 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 14.00000 | 0,015 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 5,363.00000 | 5,277 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 25.00000 | 0,027 | 32.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 4,374.00000 | 4,289 | 32.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 42.00000 | 0,045 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 3,391.00000 | 3,307 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 210.00000 | 0,229 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,059.00000 | 0,991 | 22.47 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 504.00000 | 0,554 | 19.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 353.00000 | 0,316 | 19.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 1,201.00000 | 1,282 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 50.00000 | 0,044 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 2,158.00000 | 2,244 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 7.00000 | 0,006 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 3,153.00000 | 3,239 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 2.00000 | 0,001 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 13.00000 | 0,014 | 33.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 5,412.00000 | 5,326 | 33.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 24.00000 | 0,026 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 4,423.00000 | 4,338 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 41.00000 | 0,044 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 3,440.00000 | 3,356 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 202.00000 | 0,220 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,101.00000 | 1,032 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 1,156.00000 | 1,236 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 55.00000 | 0,048 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 2,108.00000 | 2,194 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 7.00000 | 0,006 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 3,103.00000 | 3,190 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 2.00000 | 0,002 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 13.00000 | 0,014 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 5,462.00000 | 5,376 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 40.00000 | 0,043 | 30.46 | 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 | 11.15 | Put | | 3,489.00000 | 3,405 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 195.00000 | 0,212 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,144.00000 | 1,074 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 1,111.00000 | 1,191 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 60.00000 | 0,053 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 2,059.00000 | 2,145 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 8.00000 | 0,007 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 3,053.00000 | 3,140 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 2.00000 | 0,002 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 12.00000 | 0,013 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 5,611.00000 | 5,525 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 21.00000 | 0,023 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 4,620.00000 | 4,535 | 32.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 37.00000 | 0,040 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 3,636.00000 | 3,552 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 174.00000 | 0,189 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,273.00000 | 1,201 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 398.00000 | 0,435 | 19.77 | 0.00 | 0 | 22,095.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 497.00000 | 0,447 | 19.77 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 986.00000 | 1,059 | 17.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 85.00000 | 0,071 | 17.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 1,911.00000 | 1,997 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 10.00000 | 0,009 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 2,903.00000 | 2,990 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 2.00000 | 0,002 | 26.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 380.00000 | 0,416 | 19.95 | 37,440.00 | 90 | 450.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 529.00000 | 0,478 | 19.95 | 33,460.00 | 70 | 430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 947.00000 | 1,018 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 96.00000 | 0,080 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 1,863.00000 | 1,948 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 12.00000 | 0,010 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 2,853.00000 | 2,940 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 2.00000 | 0,002 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 11.00000 | 0,012 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 5,710.00000 | 5,624 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 35.00000 | 0,038 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 3,734.00000 | 3,650 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 161.00000 | 0,175 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 1,360.00000 | 1,287 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 364.00000 | 0,398 | 20.13 | 0.00 | 0 | 55.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 563.00000 | 0,510 | 20.13 | 0.00 | 0 | 20.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 909.00000 | 0,979 | 18.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 108.00000 | 0,091 | 18.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,814.00000 | 1,899 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 13.00000 | 0,011 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,804.00000 | 2,890 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 3.00000 | 0,002 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 11.00000 | 0,012 | 34.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 5,810.00000 | 5,724 | 34.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 34.00000 | 0,036 | 31.37 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 3,833.00000 | 3,748 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 10.00000 | 0,011 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 6,009.00000 | 5,923 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 17.00000 | 0,018 | 33.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 5,016.00000 | 4,930 | 33.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 31.00000 | 0,033 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 4,030.00000 | 3,945 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 51.00000 | 0,055 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 3,050.00000 | 2,967 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 10.00000 | 0,011 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 5,959.00000 | 5,873 | 34.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 17.00000 | 0,019 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 4,966.00000 | 4,881 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 31.00000 | 0,033 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 3,980.00000 | 3,895 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 733.00000 | 0,795 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 182.00000 | 0,157 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 1,573.00000 | 1,657 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 22.00000 | 0,019 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 2,555.00000 | 2,641 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 4.00000 | 0,003 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 10.00000 | 0,011 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 5,909.00000 | 5,823 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 32.00000 | 0,034 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 3,931.00000 | 3,846 | 31.63 | 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 | 10.60 | Call | | 54.00000 | 0,058 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 2,953.00000 | 2,870 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 140.00000 | 0,152 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 1,539.00000 | 1,464 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Call | | 305.00000 | 0,334 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Put | | 704.00000 | 0,646 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 766.00000 | 0,830 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 165.00000 | 0,142 | 18.51 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 1,621.00000 | 1,705 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 20.00000 | 0,017 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 2,604.00000 | 2,691 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 3.00000 | 0,003 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 11.00000 | 0,012 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 5,760.00000 | 5,674 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 35.00000 | 0,037 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 3,784.00000 | 3,699 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 348.00000 | 0,381 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 597.00000 | 0,543 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 872.00000 | 0,940 | 18.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 121.00000 | 0,102 | 18.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,765.00000 | 1,850 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 14.00000 | 0,012 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,754.00000 | 2,840 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 3.00000 | 0,002 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 12.00000 | 0,013 | 34.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 5,661.00000 | 5,575 | 34.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 21.00000 | 0,022 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 4,670.00000 | 4,584 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 36.00000 | 0,039 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 3,685.00000 | 3,601 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 156.00000 | 0,169 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,405.00000 | 1,331 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 167.00000 | 0,182 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,316.00000 | 1,244 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 14.00000 | 0,015 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,313.00000 | 5,227 | 33.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 25.00000 | 0,028 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 4,324.00000 | 4,240 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 150.00000 | 0,163 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 1,449.00000 | 1,375 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 836.00000 | 0,903 | 18.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 135.00000 | 0,115 | 18.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,717.00000 | 1,802 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 16.00000 | 0,014 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 13.00000 | 0,014 | 34.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 5,512.00000 | 5,426 | 34.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 39.00000 | 0,042 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 3,538.00000 | 3,454 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 131.00000 | 0,141 | 24.81 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 1,630.00000 | 1,553 | 24.81 | 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 | 7.20 | Call | | 701.00000 | 0,761 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 200.00000 | 0,173 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 1,526.00000 | 1,609 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 25.00000 | 0,021 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 2,505.00000 | 2,592 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 4.00000 | 0,004 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 28.00000 | 0,030 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 4,177.00000 | 4,092 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 127.00000 | 0,137 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 1,676.00000 | 1,599 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 145.00000 | 0,157 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 1,494.00000 | 1,419 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 610.00000 | 0,666 | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 259.00000 | 0,228 | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 1.00000 | 0,001 | 32.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 7,800.00000 | 7,713 | 32.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 7.00000 | 0,008 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 6,306.00000 | 6,220 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 19.00000 | 0,020 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 4,818.00000 | 4,732 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 43.00000 | 0,046 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,342.00000 | 3,258 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 1,246.00000 | 1,328 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 45.00000 | 0,040 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,704.00000 | 2,791 | 25.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Put | | 3.00000 | 0,003 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 4,201.00000 | 4,288 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 1.00000 | 0,001 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 8,050.00000 | 7,963 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 5.00000 | 0,006 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 6,554.00000 | 6,468 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 38.00000 | 0,041 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 3,587.00000 | 3,503 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 269.00000 | 0,294 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 818.00000 | 0,756 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 1,026.00000 | 1,103 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 75.00000 | 0,065 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 2,455.00000 | 2,542 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 4.00000 | 0,004 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 3,952.00000 | 4,038 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 1.00000 | 0,000 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 123.00000 | 0,132 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 1,722.00000 | 1,644 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 480.00000 | 0,528 | 19.41 | 21,120.00 | 40 | 390.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 379.00000 | 0,340 | 19.41 | 10,200.00 | 30 | 130.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 22.00000 | 0,024 | 32.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 4,571.00000 | 4,486 | 32.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 27.00000 | 0,029 | 32.28 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 4,226.00000 | 4,141 | 32.28 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 135.00000 | 0,146 | 24.63 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 1,584.00000 | 1,508 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 119.00000 | 0,128 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1,768.00000 | 1,690 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Call | | 457.00000 | 0,503 | 19.50 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Put | | 406.00000 | 0,365 | 19.50 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 22.00000 | 0,024 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 4,521.00000 | 4,436 | 32.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 102.00000 | 0,109 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 2,001.00000 | 1,921 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 108.00000 | 0,116 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 1,907.00000 | 1,828 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 435.00000 | 0,479 | 19.59 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 434.00000 | 0,391 | 19.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 99.00000 | 0,106 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 2,048.00000 | 1,968 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 105.00000 | 0,113 | 26.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 1,954.00000 | 1,875 | 26.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 111.00000 | 0,120 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 1,860.00000 | 1,782 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 416.00000 | 0,457 | 19.68 | 0.00 | 0 | 233.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 465.00000 | 0,419 | 19.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 18.00000 | 0,020 | 33.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 4,867.00000 | 4,782 | 33.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 293.00000 | 0,320 | 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 | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 742.00000 | 0,682 | 21.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 16.00000 | 0,018 | 33.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,065.00000 | 4,980 | 33.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 52.00000 | 0,056 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 3,001.00000 | 2,918 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 55.00000 | 0,060 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 2,904.00000 | 2,822 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 59.00000 | 0,063 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 2,808.00000 | 2,725 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 247.00000 | 0,270 | 21.75 | 0.00 | 0 | 400.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 896.00000 | 0,832 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 18.00000 | 0,019 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 4,917.00000 | 4,831 | 33.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 57.00000 | 0,062 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 2,856.00000 | 2,774 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 61.00000 | 0,065 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 2,760.00000 | 2,677 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 280.00000 | 0,307 | 21.21 | 0.00 | 0 | 139.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 779.00000 | 0,719 | 21.21 | 0.00 | 0 | 4.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 19.00000 | 0,021 | 33.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 4,768.00000 | 4,683 | 33.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 63.00000 | 0,067 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 2,712.00000 | 2,629 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 67.00000 | 0,072 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 2,616.00000 | 2,534 | 28.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 71.00000 | 0,077 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 2,520.00000 | 2,439 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 76.00000 | 0,082 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 2,425.00000 | 2,344 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 81.00000 | 0,088 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 2,330.00000 | 2,250 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 87.00000 | 0,094 | 27.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2,236.00000 | 2,156 | 27.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 93.00000 | 0,100 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 2,142.00000 | 2,062 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 319.00000 | 0,349 | 20.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 668.00000 | 0,611 | 20.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 23.00000 | 0,025 | 32.63 | 288,725.00 | 11,549 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 4,472.00000 | 4,387 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 115.00000 | 0,124 | 25.53 | 1,432,076.00 | 11,549 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 1,814.00000 | 1,736 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 20.00000 | 0,022 | 32.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 4,719.00000 | 4,634 | 32.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 65.00000 | 0,070 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 2,664.00000 | 2,582 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 69.00000 | 0,074 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 2,568.00000 | 2,486 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 73.00000 | 0,079 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 2,472.00000 | 2,391 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 84.00000 | 0,091 | 27.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 2,283.00000 | 2,203 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 90.00000 | 0,097 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2,189.00000 | 2,109 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 96.00000 | 0,103 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 2,095.00000 | 2,015 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 333.00000 | 0,364 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 632.00000 | 0,576 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 78.00000 | 0,085 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 2,377.00000 | 2,297 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 1.00000 | 0,001 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 8,000.00000 | 7,913 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Call | | 4,002.00000 | 4,088 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Put | | 1.00000 | 0,000 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 9.00000 | 0,010 | 34.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 6,058.00000 | 5,972 | 34.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 30.00000 | 0,032 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 4,079.00000 | 3,994 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 8,100.00000 | 8,013 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 9.00000 | 0,010 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 6,108.00000 | 6,022 | 34.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 29.00000 | 0,031 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 4,128.00000 | 4,043 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 3,902.00000 | 3,989 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,001 | 32.34 | 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 | 15.95 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 8,250.00000 | 8,163 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 7.00000 | 0,008 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 6,256.00000 | 6,170 | 34.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 26.00000 | 0,028 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 4,275.00000 | 4,190 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,752.00000 | 3,839 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,001 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 8,150.00000 | 8,063 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 8.00000 | 0,009 | 34.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 6,157.00000 | 6,071 | 34.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 3,852.00000 | 3,939 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,001 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 9,799.00000 | 9,712 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 8,200.00000 | 8,113 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 8.00000 | 0,009 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 6,207.00000 | 6,121 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,802.00000 | 3,889 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,001 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 8,300.00000 | 8,213 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Call | | 3,702.00000 | 3,789 | 31.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,001 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 8,350.00000 | 8,263 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 7.00000 | 0,008 | 34.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 6,356.00000 | 6,270 | 34.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 800.00000 | 0,866 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 149.00000 | 0,128 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 1,669.00000 | 1,753 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 18.00000 | 0,015 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 2,654.00000 | 2,741 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 3.00000 | 0,003 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 3,652.00000 | 3,739 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,001 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 1.00000 | 0,001 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 7,900.00000 | 7,813 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 4,101.00000 | 4,188 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 1.00000 | 0,001 | 32.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 7,950.00000 | 7,863 | 32.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 4,052.00000 | 4,138 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 1.00000 | 0,000 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 0,001 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 8,400.00000 | 8,313 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 6.00000 | 0,007 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 6,405.00000 | 6,319 | 34.55 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 3,602.00000 | 3,689 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,001 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.91950 | 7.83110 | | 19.80 | 0.00 | 0 | 365.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Call | | 16.00000 | 0,018 | 36.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Put | | 8,035.00000 | 7,949 | 36.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Call | | 33.00000 | 0,035 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Put | | 6,052.00000 | 5,966 | 33.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Call | | 69.00000 | 0,073 | 30.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Put | | 4,088.00000 | 4,004 | 30.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Call | | 162.00000 | 0,174 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Put | | 2,181.00000 | 2,105 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Call | | 1,106.00000 | 1,181 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Put | | 125.00000 | 0,112 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Call | | 1,998.00000 | 2,085 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Put | | 17.00000 | 0,016 | 19.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Call | | 2,987.00000 | 3,075 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Put | | 6.00000 | 0,006 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Call | | 3,982.00000 | 4,070 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,001 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Call | | 17.00000 | 0,018 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Put | | 7,986.00000 | 7,899 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Call | | 34.00000 | 0,036 | 33.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Put | | 6,003.00000 | 5,917 | 33.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Call | | 70.00000 | 0,075 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Put | | 4,039.00000 | 3,956 | 30.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Call | | 167.00000 | 0,178 | 25.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Put | | 2,136.00000 | 2,059 | 25.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Call | | 551.00000 | 0,599 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Put | | 520.00000 | 0,480 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Call | | 1,144.00000 | 1,222 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Put | | 113.00000 | 0,103 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Call | | 2,046.00000 | 2,134 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Put | | 15.00000 | 0,015 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Call | | 3,036.00000 | 3,124 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Put | | 5.00000 | 0,005 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Call | | 4,032.00000 | 4,120 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,001 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Call | | 532.00000 | 0,577 | 19.71 | 0.00 | 0 | 409.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Put | | 551.00000 | 0,508 | 19.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Call | | 16.00000 | 0,017 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Put | | 8,085.00000 | 7,998 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Call | | 33.00000 | 0,035 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Put | | 6,102.00000 | 6,016 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Call | | 67.00000 | 0,072 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Put | | 4,136.00000 | 4,053 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Call | | 158.00000 | 0,170 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Put | | 2,227.00000 | 2,151 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Call | | 513.00000 | 0,555 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Put | | 582.00000 | 0,536 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Call | | 1,069.00000 | 1,141 | 17.95 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Put | | 138.00000 | 0,122 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Call | | 1,950.00000 | 2,036 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Put | | 19.00000 | 0,017 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Call | | 2,937.00000 | 3,025 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Put | | 6.00000 | 0,006 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Call | | 3,932.00000 | 4,021 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,002 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Call | | 16.00000 | 0,017 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Put | | 8,135.00000 | 8,048 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Call | | 32.00000 | 0,034 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Put | | 6,151.00000 | 6,065 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Call | | 66.00000 | 0,071 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Put | | 4,185.00000 | 4,102 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Call | | 154.00000 | 0,166 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Put | | 2,273.00000 | 2,197 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Call | | 496.00000 | 0,536 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Put | | 615.00000 | 0,567 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Call | | 1,033.00000 | 1,103 | 18.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Put | | 152.00000 | 0,134 | 18.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Call | | 1,903.00000 | 1,988 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Put | | 22.00000 | 0,019 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Call | | 2,887.00000 | 2,976 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Put | | 6.00000 | 0,007 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Call | | 3,882.00000 | 3,971 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,002 | 28.77 | 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 | 13/09/2010 | Foreign Exchange Future | 16.05 | Call | | 15.00000 | 0,016 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Put | | 8,234.00000 | 8,147 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Call | | 31.00000 | 0,033 | 34.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Put | | 6,250.00000 | 6,164 | 34.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Call | | 63.00000 | 0,068 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Put | | 4,282.00000 | 4,199 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Call | | 146.00000 | 0,157 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Put | | 2,365.00000 | 2,288 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Call | | 463.00000 | 0,501 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Put | | 682.00000 | 0,632 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Call | | 963.00000 | 1,031 | 18.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Put | | 182.00000 | 0,162 | 18.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Call | | 1,808.00000 | 1,893 | 18.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Put | | 27.00000 | 0,024 | 18.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Call | | 2,788.00000 | 2,876 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Put | | 7.00000 | 0,007 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Call | | 3,783.00000 | 3,871 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Put | | 2.00000 | 0,002 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Call | | 14.00000 | 0,016 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Put | | 8,283.00000 | 8,197 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Call | | 30.00000 | 0,032 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Put | | 6,299.00000 | 6,213 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Call | | 62.00000 | 0,066 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Put | | 4,331.00000 | 4,247 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Call | | 143.00000 | 0,153 | 26.34 | 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 | 13/09/2010 | Foreign Exchange Future | 10.10 | Put | | 2,412.00000 | 2,334 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Call | | 447.00000 | 0,484 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Put | | 716.00000 | 0,665 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Call | | 930.00000 | 0,996 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Put | | 199.00000 | 0,177 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Call | | 1,761.00000 | 1,846 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Put | | 30.00000 | 0,027 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Call | | 2,738.00000 | 2,827 | 23.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Put | | 7.00000 | 0,008 | 23.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Call | | 3,733.00000 | 3,821 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Put | | 2.00000 | 0,002 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Call | | 14.00000 | 0,015 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Put | | 8,333.00000 | 8,246 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Call | | 30.00000 | 0,032 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Put | | 6,349.00000 | 6,263 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Call | | 61.00000 | 0,065 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Put | | 4,380.00000 | 4,296 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Call | | 139.00000 | 0,150 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Put | | 2,458.00000 | 2,381 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Call | | 432.00000 | 0,467 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Put | | 751.00000 | 0,698 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Call | | 897.00000 | 0,962 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Put | | 216.00000 | 0,193 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Call | | 1,714.00000 | 1,799 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Put | | 33.00000 | 0,030 | 18.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Call | | 2,689.00000 | 2,777 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Put | | 8.00000 | 0,008 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Call | | 3,683.00000 | 3,771 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Put | | 2.00000 | 0,002 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Call | | 13.00000 | 0,014 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Put | | 8,482.00000 | 8,395 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Call | | 28.00000 | 0,030 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Put | | 6,497.00000 | 6,411 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Call | | 57.00000 | 0,061 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Put | | 4,526.00000 | 4,442 | 31.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Call | | 129.00000 | 0,139 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Put | | 2,598.00000 | 2,520 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Call | | 804.00000 | 0,866 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Put | | 273.00000 | 0,247 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Call | | 1,577.00000 | 1,660 | 18.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Put | | 46.00000 | 0,041 | 18.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Call | | 2,540.00000 | 2,628 | 22.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Put | | 9.00000 | 0,009 | 22.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Call | | 3,533.00000 | 3,622 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Put | | 2.00000 | 0,003 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Call | | 13.00000 | 0,014 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Put | | 8,432.00000 | 8,345 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Call | | 29.00000 | 0,031 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Put | | 6,448.00000 | 6,362 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Call | | 58.00000 | 0,062 | 31.21 | 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 | 13/09/2010 | Foreign Exchange Future | 12.25 | Put | | 4,477.00000 | 4,393 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Call | | 132.00000 | 0,142 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Put | | 2,551.00000 | 2,473 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Call | | 404.00000 | 0,437 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Put | | 823.00000 | 0,768 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Call | | 834.00000 | 0,897 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Put | | 253.00000 | 0,228 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Call | | 1,622.00000 | 1,706 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Put | | 41.00000 | 0,037 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Call | | 2,590.00000 | 2,678 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Put | | 9.00000 | 0,009 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Call | | 3,583.00000 | 3,672 | 27.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Put | | 2.00000 | 0,003 | 27.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Call | | 12.00000 | 0,013 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Put | | 8,581.00000 | 8,494 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Call | | 27.00000 | 0,029 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Put | | 6,596.00000 | 6,510 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Call | | 55.00000 | 0,059 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Put | | 4,624.00000 | 4,540 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Call | | 123.00000 | 0,132 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Put | | 2,692.00000 | 2,613 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Call | | 365.00000 | 0,396 | 21.32 | 0.00 | 0 | 585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Put | | 934.00000 | 0,877 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Call | | 747.00000 | 0,805 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Put | | 316.00000 | 0,286 | 18.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Call | | 1,486.00000 | 1,569 | 18.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Put | | 55.00000 | 0,050 | 18.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Call | | 2,441.00000 | 2,529 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Put | | 10.00000 | 0,010 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Call | | 3,434.00000 | 3,522 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Put | | 3.00000 | 0,003 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Call | | 390.00000 | 0,423 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Put | | 859.00000 | 0,804 | 21.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Call | | 17.00000 | 0,019 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Put | | 7,886.00000 | 7,800 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Call | | 35.00000 | 0,037 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Put | | 5,904.00000 | 5,818 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Call | | 73.00000 | 0,077 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Put | | 3,942.00000 | 3,858 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Call | | 175.00000 | 0,187 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Put | | 2,044.00000 | 1,968 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Call | | 595.00000 | 0,646 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Put | | 464.00000 | 0,427 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Call | | 1,227.00000 | 1,306 | 18.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Put | | 96.00000 | 0,087 | 18.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Call | | 2,145.00000 | 2,233 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Put | | 14.00000 | 0,014 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Call | | 3,136.00000 | 3,224 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Put | | 5.00000 | 0,005 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Call | | 4,132.00000 | 4,220 | 28.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Put | | 1.00000 | 0,001 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Call | | 17.00000 | 0,018 | 36.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Put | | 7,936.00000 | 7,849 | 36.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Call | | 34.00000 | 0,037 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Put | | 5,953.00000 | 5,868 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Call | | 72.00000 | 0,076 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Put | | 3,991.00000 | 3,907 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Call | | 171.00000 | 0,183 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Put | | 2,090.00000 | 2,014 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Call | | 573.00000 | 0,622 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Put | | 492.00000 | 0,453 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Call | | 1,185.00000 | 1,264 | 18.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Put | | 104.00000 | 0,095 | 18.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Call | | 2,095.00000 | 2,184 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Put | | 14.00000 | 0,015 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Call | | 3,086.00000 | 3,174 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Put | | 5.00000 | 0,005 | 25.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Call | | 4,082.00000 | 4,170 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Put | | 1.00000 | 0,001 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Call | | 15.00000 | 0,017 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Put | | 8,184.00000 | 8,098 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Call | | 31.00000 | 0,034 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Put | | 6,200.00000 | 6,115 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Call | | 65.00000 | 0,069 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Put | | 4,234.00000 | 4,150 | 30.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Call | | 150.00000 | 0,162 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Put | | 2,319.00000 | 2,243 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Call | | 479.00000 | 0,518 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Put | | 648.00000 | 0,599 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Call | | 998.00000 | 1,067 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Put | | 167.00000 | 0,148 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Call | | 1,855.00000 | 1,940 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Put | | 24.00000 | 0,021 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Call | | 2,838.00000 | 2,926 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Put | | 7.00000 | 0,007 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Call | | 3,833.00000 | 3,921 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Put | | 2.00000 | 0,002 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Call | | 14.00000 | 0,015 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Put | | 8,383.00000 | 8,296 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Call | | 29.00000 | 0,031 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Put | | 6,398.00000 | 6,312 | 34.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Call | | 60.00000 | 0,064 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Put | | 4,429.00000 | 4,345 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 136.00000 | 0,146 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 2,505.00000 | 2,427 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Call | | 417.00000 | 0,452 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Put | | 786.00000 | 0,733 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Call | | 865.00000 | 0,929 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Put | | 234.00000 | 0,210 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Call | | 1,668.00000 | 1,752 | 18.55 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Put | | 37.00000 | 0,033 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Call | | 2,639.00000 | 2,727 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Put | | 8.00000 | 0,008 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Call | | 3,633.00000 | 3,721 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Put | | 2.00000 | 0,002 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Call | | 13.00000 | 0,014 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Put | | 8,532.00000 | 8,445 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Call | | 27.00000 | 0,029 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Put | | 6,546.00000 | 6,460 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Call | | 56.00000 | 0,060 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Put | | 4,575.00000 | 4,491 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Call | | 126.00000 | 0,135 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Put | | 2,645.00000 | 2,566 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Call | | 378.00000 | 0,409 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Put | | 897.00000 | 0,840 | 21.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Call | | 775.00000 | 0,835 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Put | | 294.00000 | 0,266 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Call | | 1,531.00000 | 1,614 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Put | | 50.00000 | 0,045 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Call | | 2,491.00000 | 2,579 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Put | | 10.00000 | 0,010 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Call | | 3,484.00000 | 3,572 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Put | | 3.00000 | 0,003 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Call | | 214.00000 | 0,230 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Put | | 1,683.00000 | 1,611 | 24.05 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Call | | 232.00000 | 0,250 | 23.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Put | | 1,551.00000 | 1,481 | 23.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 8.05030 | 7.95980 | | 20.05 | 0.00 | 0 | 441.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 41.00000 | 0,043 | 35.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 8,031.00000 | 7,943 | 35.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 68.00000 | 0,071 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 6,058.00000 | 5,971 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 119.00000 | 0,125 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 4,109.00000 | 4,025 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 242.00000 | 0,257 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,232.00000 | 2,157 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 646.00000 | 0,692 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 636.00000 | 0,592 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 1,188.00000 | 1,263 | 18.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 178.00000 | 0,163 | 18.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 2,046.00000 | 2,134 | 19.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 36.00000 | 0,034 | 19.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 3,019.00000 | 3,109 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 9.00000 | 0,009 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 4,013.00000 | 4,103 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 3.00000 | 0,003 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 461.00000 | 0,494 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 1,051.00000 | 0,994 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 40.00000 | 0,043 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 8,080.00000 | 7,993 | 35.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 67.00000 | 0,070 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 6,107.00000 | 6,020 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 117.00000 | 0,124 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,157.00000 | 4,074 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 237.00000 | 0,252 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,277.00000 | 2,202 | 25.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 1,153.00000 | 1,225 | 18.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 193.00000 | 0,175 | 18.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 2,000.00000 | 2,086 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 40.00000 | 0,036 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 2,970.00000 | 3,060 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 10.00000 | 0,010 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 3,963.00000 | 4,053 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 3.00000 | 0,003 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 40.00000 | 0,042 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 8,130.00000 | 8,042 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 66.00000 | 0,069 | 33.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 6,156.00000 | 6,069 | 33.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 116.00000 | 0,122 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 4,206.00000 | 4,122 | 29.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 232.00000 | 0,246 | 25.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 2,322.00000 | 2,246 | 25.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 609.00000 | 0,652 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 699.00000 | 0,652 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 1,119.00000 | 1,190 | 18.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 209.00000 | 0,190 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 1,953.00000 | 2,040 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 43.00000 | 0,040 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 2,921.00000 | 3,011 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 11.00000 | 0,011 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 3,913.00000 | 4,003 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 3.00000 | 0,003 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 39.00000 | 0,041 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 8,179.00000 | 8,091 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 65.00000 | 0,068 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 6,205.00000 | 6,118 | 33.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 114.00000 | 0,120 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 4,254.00000 | 4,170 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 227.00000 | 0,241 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 2,367.00000 | 2,291 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 592.00000 | 0,633 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 732.00000 | 0,683 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 1,087.00000 | 1,155 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 227.00000 | 0,205 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 1,907.00000 | 1,993 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 47.00000 | 0,043 | 18.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 2,872.00000 | 2,961 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 12.00000 | 0,011 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 3,863.00000 | 3,954 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 3.00000 | 0,004 | 26.96 | 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 | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 627.00000 | 0,671 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 667.00000 | 0,621 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 38.00000 | 0,040 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 8,228.00000 | 8,140 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 64.00000 | 0,068 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 6,254.00000 | 6,168 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 112.00000 | 0,118 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 4,302.00000 | 4,218 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 222.00000 | 0,236 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 2,412.00000 | 2,336 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 575.00000 | 0,616 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Put | | 765.00000 | 0,716 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 1,054.00000 | 1,122 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 244.00000 | 0,222 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 1,862.00000 | 1,947 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 52.00000 | 0,047 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 2,822.00000 | 2,912 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 12.00000 | 0,012 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 3,813.00000 | 3,904 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 3.00000 | 0,004 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 37.00000 | 0,039 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 8,277.00000 | 8,189 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 63.00000 | 0,067 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 6,303.00000 | 6,217 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 110.00000 | 0,116 | 30.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 4,350.00000 | 4,266 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 217.00000 | 0,231 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 2,457.00000 | 2,381 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 559.00000 | 0,598 | 20.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 799.00000 | 0,748 | 20.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 1,023.00000 | 1,089 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 263.00000 | 0,239 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 1,817.00000 | 1,902 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 57.00000 | 0,052 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 2,773.00000 | 2,863 | 21.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 13.00000 | 0,013 | 21.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 3,764.00000 | 3,854 | 26.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 4.00000 | 0,004 | 26.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 36.00000 | 0,038 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 8,326.00000 | 8,238 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 63.00000 | 0,066 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 6,353.00000 | 6,266 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 108.00000 | 0,114 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 4,398.00000 | 4,314 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 213.00000 | 0,226 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 2,503.00000 | 2,426 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 544.00000 | 0,582 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 834.00000 | 0,782 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 993.00000 | 1,058 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 283.00000 | 0,258 | 18.60 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 1,772.00000 | 1,856 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 62.00000 | 0,056 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 2,724.00000 | 2,814 | 21.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 14.00000 | 0,014 | 21.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 3,714.00000 | 3,804 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 4.00000 | 0,004 | 26.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 33.00000 | 0,035 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 8,523.00000 | 8,435 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 59.00000 | 0,062 | 33.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 6,549.00000 | 6,462 | 33.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 102.00000 | 0,107 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Put | | 4,592.00000 | 4,507 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 197.00000 | 0,208 | 26.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 2,687.00000 | 2,608 | 26.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 487.00000 | 0,521 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 977.00000 | 0,921 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 879.00000 | 0,938 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 369.00000 | 0,338 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 1,596.00000 | 1,679 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 86.00000 | 0,079 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 2,529.00000 | 2,618 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 19.00000 | 0,018 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 3,515.00000 | 3,605 | 25.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 5.00000 | 0,005 | 25.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 34.00000 | 0,036 | 35.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 8,474.00000 | 8,386 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 60.00000 | 0,063 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 6,500.00000 | 6,413 | 33.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 103.00000 | 0,109 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 4,543.00000 | 4,459 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 200.00000 | 0,213 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 2,640.00000 | 2,563 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 500.00000 | 0,535 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 940.00000 | 0,885 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 906.00000 | 0,967 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 346.00000 | 0,317 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 1,639.00000 | 1,722 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 79.00000 | 0,072 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 2,578.00000 | 2,667 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 18.00000 | 0,017 | 21.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 3,565.00000 | 3,655 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 5.00000 | 0,005 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 449.00000 | 0,481 | 21.65 | 0.00 | 0 | 117.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 1,089.00000 | 1,031 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 33.00000 | 0,035 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 8,573.00000 | 8,485 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 58.00000 | 0,061 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 6,598.00000 | 6,511 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 100.00000 | 0,105 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 4,640.00000 | 4,555 | 30.57 | 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 | 10.50 | Call | | 193.00000 | 0,204 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 2,733.00000 | 2,654 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 474.00000 | 0,507 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 1,014.00000 | 0,957 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 852.00000 | 0,910 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 392.00000 | 0,360 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 1,553.00000 | 1,635 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 93.00000 | 0,085 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 2,480.00000 | 2,569 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 20.00000 | 0,019 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 3,465.00000 | 3,556 | 25.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 5.00000 | 0,006 | 25.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 529.00000 | 0,566 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 869.00000 | 0,816 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 42.00000 | 0,044 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 7,932.00000 | 7,844 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 70.00000 | 0,073 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 5,960.00000 | 5,873 | 32.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 123.00000 | 0,129 | 29.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 4,013.00000 | 3,929 | 29.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 252.00000 | 0,267 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,142.00000 | 2,067 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 687.00000 | 0,735 | 19.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 577.00000 | 0,535 | 19.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 1,265.00000 | 1,342 | 18.25 | 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 | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 155.00000 | 0,142 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 2,142.00000 | 2,230 | 19.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 32.00000 | 0,030 | 19.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 3,118.00000 | 3,208 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 8.00000 | 0,008 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 4,112.00000 | 4,202 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 2.00000 | 0,002 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 42.00000 | 0,044 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 7,982.00000 | 7,894 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 69.00000 | 0,072 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 6,009.00000 | 5,922 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 121.00000 | 0,127 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 4,061.00000 | 3,977 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 247.00000 | 0,262 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,187.00000 | 2,112 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 666.00000 | 0,713 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 606.00000 | 0,563 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 1,226.00000 | 1,303 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 166.00000 | 0,153 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 2,094.00000 | 2,182 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 34.00000 | 0,032 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 3,069.00000 | 3,159 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 9.00000 | 0,009 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 4,062.00000 | 4,152 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 2.00000 | 0,002 | 27.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 36.00000 | 0,038 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 8,376.00000 | 8,288 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 62.00000 | 0,065 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 6,402.00000 | 6,315 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 106.00000 | 0,112 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 4,446.00000 | 4,362 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 209.00000 | 0,221 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 2,549.00000 | 2,471 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 963.00000 | 1,026 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 303.00000 | 0,276 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 1,727.00000 | 1,811 | 18.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 67.00000 | 0,061 | 18.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 2,675.00000 | 2,765 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 15.00000 | 0,015 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 3,664.00000 | 3,755 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 4.00000 | 0,005 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 35.00000 | 0,037 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 8,425.00000 | 8,337 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 61.00000 | 0,064 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 6,451.00000 | 6,364 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 105.00000 | 0,110 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 4,495.00000 | 4,410 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 205.00000 | 0,217 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 2,595.00000 | 2,517 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 514.00000 | 0,550 | 20.99 | 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 | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 904.00000 | 0,850 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 934.00000 | 0,996 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 324.00000 | 0,296 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 1,683.00000 | 1,767 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 73.00000 | 0,067 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 2,626.00000 | 2,716 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 16.00000 | 0,016 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 3,615.00000 | 3,705 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 5.00000 | 0,005 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 51.00000 | 0,053 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 7,141.00000 | 7,053 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 85.00000 | 0,090 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 5,175.00000 | 5,090 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 158.00000 | 0,166 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 3,248.00000 | 3,166 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 358.00000 | 0,382 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 1,448.00000 | 1,382 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 4,910.00000 | 5,000 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | | | 12.25220 | 12.17370 | | 15.69 | 141,047,326.40 | 11,512 | 23,925.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.90 | Put | | 9,726.00000 | 9,648 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 59.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Put | | 7,726.00000 | 7,648 | 59.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 52.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.90 | Put | | 5,726.00000 | 5,648 | 52.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 43.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Put | | 3,726.00000 | 3,648 | 43.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Call | | 304.00000 | 0,370 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Put | | 30.00000 | 0,018 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 1,274.00000 | 1,352 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 0.00000 | 0,000 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Call | | 2,274.00000 | 2,352 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Put | | 0.00000 | 0,000 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.60 | Put | | 9,426.00000 | 9,348 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 50.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Put | | 5,426.00000 | 5,348 | 50.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Call | | 581.00000 | 0,657 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Put | | 7.00000 | 0,005 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Call | | 2,574.00000 | 2,652 | 34.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Put | | 0.00000 | 0,000 | 34.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.40 | Put | | 9,226.00000 | 9,148 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 57.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Put | | 7,226.00000 | 7,148 | 57.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 49.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Put | | 5,226.00000 | 5,148 | 49.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 41.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Put | | 3,226.00000 | 3,148 | 41.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 38.00000 | 0,053 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 264.00000 | 0,201 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Call | | 776.00000 | 0,854 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Put | | 2.00000 | 0,002 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 1,774.00000 | 1,852 | 26.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 0.00000 | 0,000 | 26.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Call | | 2,774.00000 | 2,852 | 37.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,000 | 37.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.25 | Put | | 9,076.00000 | 8,998 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 56.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Put | | 7,076.00000 | 6,998 | 56.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 49.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Put | | 5,076.00000 | 4,998 | 49.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 40.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Put | | 3,076.00000 | 2,998 | 40.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Call | | 74.00000 | 0,103 | 16.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Put | | 150.00000 | 0,101 | 16.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Call | | 925.00000 | 1,003 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Put | | 1.00000 | 0,001 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Call | | 1,924.00000 | 2,002 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Put | | 0.00000 | 0,000 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Call | | 2,924.00000 | 3,002 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Put | | 0.00000 | 0,000 | 39.82 | 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 | 14/12/2009 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.15 | Put | | 8,976.00000 | 8,898 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 56.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Put | | 6,976.00000 | 6,898 | 56.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 48.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.15 | Put | | 4,976.00000 | 4,898 | 48.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Call | | 120.00000 | 0,161 | 16.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Put | | 96.00000 | 0,059 | 16.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Call | | 1,024.00000 | 1,103 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Put | | 0.00000 | 0,001 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Call | | 2,024.00000 | 2,102 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Put | | 0.00000 | 0,000 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Call | | 3,024.00000 | 3,102 | 39.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Put | | 0.00000 | 0,000 | 39.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.00 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.00 | Put | | 8,826.00000 | 8,748 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Call | | 0.00000 | 0,000 | 56.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Put | | 6,826.00000 | 6,748 | 56.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Call | | 0.00000 | 0,000 | 48.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Put | | 4,826.00000 | 4,748 | 48.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Call | | 223.00000 | 0,281 | 18.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Put | | 49.00000 | 0,029 | 18.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 1,174.00000 | 1,252 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Call | | 2,174.00000 | 2,252 | 28.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Put | | 0.00000 | 0,000 | 28.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 3,174.00000 | 3,252 | 37.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 0.00000 | 0,000 | 37.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.05 | Put | | 8,876.00000 | 8,798 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 56.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Put | | 6,876.00000 | 6,798 | 56.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 48.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Put | | 4,876.00000 | 4,798 | 48.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Call | | 186.00000 | 0,239 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Put | | 62.00000 | 0,037 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Call | | 1,124.00000 | 1,202 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Put | | 0.00000 | 0,000 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Call | | 2,124.00000 | 2,202 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Put | | 0.00000 | 0,000 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Call | | 3,124.00000 | 3,202 | 38.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 0,000 | 38.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.45 | Put | | 9,276.00000 | 9,198 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 57.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Put | | 7,276.00000 | 7,198 | 57.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 50.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Put | | 5,276.00000 | 5,198 | 50.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 41.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Put | | 3,276.00000 | 3,198 | 41.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 31.00000 | 0,043 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 307.00000 | 0,241 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Call | | 727.00000 | 0,804 | 24.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Put | | 3.00000 | 0,002 | 24.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 1,724.00000 | 1,802 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 0.00000 | 0,000 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Call | | 2,724.00000 | 2,802 | 36.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Put | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.55 | Put | | 9,376.00000 | 9,298 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 57.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Put | | 7,376.00000 | 7,298 | 57.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 50.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Put | | 5,376.00000 | 5,298 | 50.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 42.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Put | | 3,376.00000 | 3,298 | 42.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Call | | 20.00000 | 0,027 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Put | | 396.00000 | 0,325 | 19.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Call | | 629.00000 | 0,706 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Put | | 5.00000 | 0,004 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 1,624.00000 | 1,702 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 0.00000 | 0,000 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Call | | 2,624.00000 | 2,702 | 35.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Put | | 0.00000 | 0,000 | 35.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.80 | Put | | 9,626.00000 | 9,548 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 58.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Put | | 7,626.00000 | 7,548 | 58.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 51.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Put | | 5,626.00000 | 5,548 | 51.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Call | | 393.00000 | 0,463 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Put | | 19.00000 | 0,011 | 20.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 1,374.00000 | 1,452 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 0.00000 | 0,000 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.85 | Put | | 9,676.00000 | 9,598 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 51.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Put | | 5,676.00000 | 5,598 | 51.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 43.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Put | | 3,676.00000 | 3,598 | 43.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Call | | 348.00000 | 0,416 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Put | | 24.00000 | 0,014 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 2,324.00000 | 2,402 | 30.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 0.00000 | 0,000 | 30.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.75 | Put | | 9,576.00000 | 9,498 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 58.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Put | | 7,576.00000 | 7,498 | 58.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 51.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Put | | 5,576.00000 | 5,498 | 51.50 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 42.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Put | | 3,576.00000 | 3,498 | 42.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Call | | 439.00000 | 0,511 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Put | | 15.00000 | 0,009 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 1,424.00000 | 1,502 | 26.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 0.00000 | 0,000 | 26.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Call | | 2,424.00000 | 2,502 | 32.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Put | | 0.00000 | 0,000 | 32.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.70 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.70 | Put | | 9,526.00000 | 9,448 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 58.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Put | | 7,526.00000 | 7,448 | 58.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 51.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Put | | 5,526.00000 | 5,448 | 51.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 42.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Put | | 3,526.00000 | 3,448 | 42.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Call | | 485.00000 | 0,559 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Put | | 11.00000 | 0,007 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 1,474.00000 | 1,552 | 26.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 0.00000 | 0,000 | 26.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Call | | 2,474.00000 | 2,552 | 33.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Put | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.65 | Put | | 9,476.00000 | 9,398 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 58.20 | 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 | 14/12/2009 | Foreign Exchange Future | 19.65 | Put | | 7,476.00000 | 7,398 | 58.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 51.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Put | | 5,476.00000 | 5,398 | 51.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 42.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Put | | 3,476.00000 | 3,398 | 42.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 13.00000 | 0,018 | 20.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 489.00000 | 0,416 | 20.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Call | | 533.00000 | 0,608 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Put | | 9.00000 | 0,006 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 1,524.00000 | 1,602 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 0.00000 | 0,000 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Call | | 2,524.00000 | 2,602 | 33.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Put | | 0.00000 | 0,000 | 33.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.50 | Put | | 9,326.00000 | 9,248 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 57.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Put | | 7,326.00000 | 7,248 | 57.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 50.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.50 | Put | | 5,326.00000 | 5,248 | 50.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 41.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Put | | 3,326.00000 | 3,248 | 41.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 24.00000 | 0,034 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 350.00000 | 0,282 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Call | | 678.00000 | 0,755 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Put | | 4.00000 | 0,003 | 24.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 1,674.00000 | 1,752 | 26.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 0.00000 | 0,000 | 26.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Call | | 2,674.00000 | 2,752 | 36.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Put | | 0.00000 | 0,000 | 36.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.30 | Put | | 9,126.00000 | 9,048 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 57.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Put | | 7,126.00000 | 7,048 | 57.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 41.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Put | | 3,126.00000 | 3,048 | 41.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Call | | 60.00000 | 0,083 | 16.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Put | | 186.00000 | 0,131 | 16.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Call | | 1,874.00000 | 1,952 | 25.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Put | | 0.00000 | 0,000 | 25.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Call | | 2,874.00000 | 2,952 | 39.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,000 | 39.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.35 | Put | | 9,176.00000 | 9,098 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 57.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.35 | Put | | 7,176.00000 | 7,098 | 57.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 49.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Put | | 5,176.00000 | 5,098 | 49.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 826.00000 | 0,904 | 26.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 2.00000 | 0,002 | 26.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 1,824.00000 | 1,902 | 25.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 0.00000 | 0,000 | 25.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.20 | Put | | 9,026.00000 | 8,948 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 56.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Put | | 7,026.00000 | 6,948 | 56.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 49.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Put | | 5,026.00000 | 4,948 | 49.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Call | | 92.00000 | 0,126 | 15.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Put | | 118.00000 | 0,074 | 15.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 975.00000 | 1,053 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 1.00000 | 0,001 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Call | | 1,974.00000 | 2,052 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Put | | 0.00000 | 0,000 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 2,974.00000 | 3,052 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 0,000 | 40.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 21.10 | Put | | 8,926.00000 | 8,848 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 56.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Put | | 6,926.00000 | 6,848 | 56.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 48.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Put | | 4,926.00000 | 4,848 | 48.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Call | | 1,074.00000 | 1,153 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Put | | 0.00000 | 0,001 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Call | | 2,074.00000 | 2,152 | 27.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Put | | 0.00000 | 0,000 | 27.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Call | | 1.00000 | 0,001 | 29.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Put | | 1,377.00000 | 1,299 | 29.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Call | | 1.00000 | 0,001 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Put | | 1,277.00000 | 1,199 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Call | | 1.00000 | 0,001 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Put | | 1,177.00000 | 1,099 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 0,002 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Put | | 1,077.00000 | 1,000 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 3.00000 | 0,003 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 879.00000 | 0,801 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 6.00000 | 0,008 | 22.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 682.00000 | 0,606 | 22.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Call | | 8.00000 | 0,011 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Put | | 584.00000 | 0,509 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Call | | 2.00000 | 0,002 | 25.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Put | | 978.00000 | 0,900 | 25.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 4.00000 | 0,005 | 23.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 780.00000 | 0,703 | 23.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 10.00000 | 0,014 | 20.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 536.00000 | 0,462 | 20.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Call | | 16.00000 | 0,022 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Put | | 442.00000 | 0,370 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 3.00000 | 0,004 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 829.00000 | 0,752 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 5.00000 | 0,006 | 23.07 | 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 | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 731.00000 | 0,654 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Call | | 1.00000 | 0,001 | 29.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Put | | 1,327.00000 | 1,249 | 29.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Call | | 1.00000 | 0,001 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Put | | 1,227.00000 | 1,149 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Call | | 1.00000 | 0,001 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Put | | 1,127.00000 | 1,049 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 2.00000 | 0,002 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 1,028.00000 | 0,950 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 2.00000 | 0,003 | 25.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 928.00000 | 0,851 | 25.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 58.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Put | | 7,426.00000 | 7,348 | 58.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 53.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Put | | 5,926.00000 | 5,848 | 53.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 46.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Put | | 4,426.00000 | 4,348 | 46.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Call | | 151.00000 | 0,198 | 16.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Put | | 77.00000 | 0,046 | 16.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 1,574.00000 | 1,652 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 0.00000 | 0,000 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 3,074.00000 | 3,152 | 38.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 0,000 | 38.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Call | | 4,574.00000 | 4,652 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 58.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.85 | Put | | 7,676.00000 | 7,598 | 58.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.35 | Call | | 0.00000 | 0,000 | 53.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.35 | Put | | 6,176.00000 | 6,098 | 53.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.85 | Call | | 0.00000 | 0,000 | 47.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.85 | Put | | 4,676.00000 | 4,598 | 47.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Put | | 3,176.00000 | 3,098 | 41.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 48.00000 | 0,067 | 17.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 224.00000 | 0,165 | 17.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 1,324.00000 | 1,402 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 0.00000 | 0,000 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Call | | 2,824.00000 | 2,902 | 38.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Put | | 0.00000 | 0,000 | 38.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Call | | 4,324.00000 | 4,402 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.30 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.30 | Put | | 8,126.00000 | 8,048 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.80 | Call | | 0.00000 | 0,000 | 55.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.80 | Put | | 6,626.00000 | 6,548 | 55.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 49.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Put | | 5,126.00000 | 5,048 | 49.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 43.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Put | | 3,626.00000 | 3,548 | 43.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 7.00000 | 0,009 | 22.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 633.00000 | 0,557 | 22.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Call | | 875.00000 | 0,953 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Put | | 1.00000 | 0,001 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Call | | 2,374.00000 | 2,452 | 31.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Put | | 0.00000 | 0,000 | 31.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Call | | 3,874.00000 | 3,952 | 25.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Put | | 0.00000 | 0,000 | 25.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,001 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Put | | 1,426.00000 | 1,349 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 32.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Put | | 1,576.00000 | 1,498 | 32.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,001 | 30.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Put | | 1,476.00000 | 1,399 | 30.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 31.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Put | | 1,526.00000 | 1,448 | 31.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 32.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Put | | 1,626.00000 | 1,548 | 32.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 40.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Put | | 2,876.00000 | 2,798 | 40.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 39.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 2,776.00000 | 2,698 | 39.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 34.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Put | | 1,776.00000 | 1,698 | 34.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 33.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Put | | 1,676.00000 | 1,598 | 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 | 14/12/2009 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 40.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Put | | 2,976.00000 | 2,898 | 40.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 38.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 2,576.00000 | 2,498 | 38.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 38.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Put | | 2,476.00000 | 2,398 | 38.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 38.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.55 | Put | | 2,376.00000 | 2,298 | 38.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 37.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.45 | Put | | 2,276.00000 | 2,198 | 37.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 37.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.35 | Put | | 2,176.00000 | 2,098 | 37.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 36.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Put | | 2,076.00000 | 1,998 | 36.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 36.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Put | | 1,976.00000 | 1,898 | 36.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 35.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Put | | 1,876.00000 | 1,798 | 35.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 34.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Put | | 1,826.00000 | 1,748 | 34.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 33.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Put | | 1,726.00000 | 1,648 | 33.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 37.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.40 | Put | | 2,226.00000 | 2,148 | 37.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 37.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Put | | 2,126.00000 | 2,048 | 37.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 36.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Put | | 2,026.00000 | 1,948 | 36.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 35.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.10 | Put | | 1,926.00000 | 1,848 | 35.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 42.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Put | | 3,426.00000 | 3,348 | 42.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 40.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Put | | 3,026.00000 | 2,948 | 40.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 40.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 2,926.00000 | 2,848 | 40.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 39.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Put | | 2,826.00000 | 2,748 | 39.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 39.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 2,726.00000 | 2,648 | 39.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 39.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 2,626.00000 | 2,548 | 39.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 38.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Put | | 2,526.00000 | 2,448 | 38.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 38.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 2,426.00000 | 2,348 | 38.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 37.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 2,326.00000 | 2,248 | 37.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 39.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 2,676.00000 | 2,598 | 39.35 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.40 | Put | | 8,226.00000 | 8,148 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 54.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.40 | Put | | 6,226.00000 | 6,148 | 54.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 45.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.40 | Put | | 4,226.00000 | 4,148 | 45.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 3,774.00000 | 3,852 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.30 | Call | | 0.00000 | 0,000 | 53.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.30 | Put | | 6,126.00000 | 6,048 | 53.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 45.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.30 | Put | | 4,126.00000 | 4,048 | 45.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.35 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.35 | Put | | 8,176.00000 | 8,098 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 45.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.35 | Put | | 4,176.00000 | 4,098 | 45.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 3,824.00000 | 3,902 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.55 | Put | | 8,376.00000 | 8,298 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 54.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Put | | 6,376.00000 | 6,298 | 54.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 46.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.55 | Put | | 4,376.00000 | 4,298 | 46.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 3,624.00000 | 3,702 | 30.03 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 30.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.60 | Put | | 8,426.00000 | 8,348 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.60 | Call | | 0.00000 | 0,000 | 54.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.60 | Put | | 6,426.00000 | 6,348 | 54.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 3,574.00000 | 3,652 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,000 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.65 | Put | | 8,476.00000 | 8,398 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.65 | Call | | 0.00000 | 0,000 | 54.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.65 | Put | | 6,476.00000 | 6,398 | 54.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 46.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.65 | Put | | 4,476.00000 | 4,398 | 46.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 3,524.00000 | 3,602 | 31.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,000 | 31.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.70 | Put | | 8,526.00000 | 8,448 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.70 | Call | | 0.00000 | 0,000 | 55.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.70 | Put | | 6,526.00000 | 6,448 | 55.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 46.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.70 | Put | | 4,526.00000 | 4,448 | 46.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 3,474.00000 | 3,552 | 32.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 0.00000 | 0,000 | 32.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.90 | Put | | 8,726.00000 | 8,648 | 59.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.90 | Call | | 0.00000 | 0,000 | 55.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.90 | Put | | 6,726.00000 | 6,648 | 55.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.90 | Call | | 0.00000 | 0,000 | 47.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.90 | Put | | 4,726.00000 | 4,648 | 47.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 3,274.00000 | 3,352 | 35.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 0.00000 | 0,000 | 35.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.85 | Put | | 8,676.00000 | 8,598 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 55.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.85 | Put | | 6,676.00000 | 6,598 | 55.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 3,324.00000 | 3,402 | 34.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 0.00000 | 0,000 | 34.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.95 | Put | | 8,776.00000 | 8,698 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 55.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.95 | Put | | 6,776.00000 | 6,698 | 55.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 47.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Put | | 4,776.00000 | 4,698 | 47.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Call | | 263.00000 | 0,325 | 18.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Put | | 39.00000 | 0,023 | 18.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 1,224.00000 | 1,302 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 0.00000 | 0,000 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Call | | 2,224.00000 | 2,302 | 29.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Put | | 0.00000 | 0,000 | 29.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 3,224.00000 | 3,302 | 36.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 0,000 | 36.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 59.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.15 | Put | | 7,976.00000 | 7,898 | 59.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 53.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.15 | Put | | 5,976.00000 | 5,898 | 53.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 44.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.15 | Put | | 3,976.00000 | 3,898 | 44.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Call | | 4,024.00000 | 4,102 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 3,424.00000 | 3,502 | 33.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 0,000 | 33.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Call | | 4,424.00000 | 4,502 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 3,374.00000 | 3,452 | 34.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 0.00000 | 0,000 | 34.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Call | | 4,374.00000 | 4,452 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Call | | 4,524.00000 | 4,602 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 59.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 19.95 | Put | | 7,776.00000 | 7,698 | 59.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 52.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 17.95 | Put | | 5,776.00000 | 5,698 | 52.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 43.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 15.95 | Put | | 3,776.00000 | 3,698 | 43.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Call | | 4,224.00000 | 4,302 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.20 | Put | | 8,026.00000 | 7,948 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 53.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.20 | Put | | 6,026.00000 | 5,948 | 53.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 44.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.20 | Put | | 4,026.00000 | 3,948 | 44.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Call | | 3,974.00000 | 4,052 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.45 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.45 | Put | | 8,276.00000 | 8,198 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.45 | Call | | 0.00000 | 0,000 | 54.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.45 | Put | | 6,276.00000 | 6,198 | 54.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 45.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.45 | Put | | 4,276.00000 | 4,198 | 45.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | | 3,724.00000 | 3,802 | 28.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | | 0.00000 | 0,000 | 28.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Call | | 4,274.00000 | 4,352 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 59.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.00 | Put | | 7,826.00000 | 7,748 | 59.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 52.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.00 | Put | | 5,826.00000 | 5,748 | 52.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 43.90 | 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 | 14/12/2009 | Foreign Exchange Future | 16.00 | Put | | 3,826.00000 | 3,748 | 43.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Call | | 4,174.00000 | 4,252 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.25 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.25 | Put | | 8,076.00000 | 7,998 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 53.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Put | | 6,076.00000 | 5,998 | 53.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 44.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.25 | Put | | 4,076.00000 | 3,998 | 44.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Call | | 3,924.00000 | 4,002 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,000 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.50 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.50 | Put | | 8,326.00000 | 8,248 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.50 | Call | | 0.00000 | 0,000 | 54.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.50 | Put | | 6,326.00000 | 6,248 | 54.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 46.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.50 | Put | | 4,326.00000 | 4,248 | 46.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 3,674.00000 | 3,752 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,000 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 20.75 | Put | | 8,576.00000 | 8,498 | 59.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.75 | Call | | 0.00000 | 0,000 | 55.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 18.75 | Put | | 6,576.00000 | 6,498 | 55.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 47.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/12/2009 | Foreign Exchange Future | 16.75 | Put | | 4,576.00000 | 4,498 | 47.11 | 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 | | | 12.46380 | 12.38430 | | 17.23 | 17,586,421.80 | 1,411 | 6,058.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Put | | 9,616.00000 | 9,536 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 1.00000 | 0,001 | 30.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 7,617.00000 | 7,537 | 30.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 3.00000 | 0,003 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 5,619.00000 | 5,539 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 22.00000 | 0,024 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 3,638.00000 | 3,560 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 111.00000 | 0,118 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 1,727.00000 | 1,654 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 254.00000 | 0,275 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 870.00000 | 0,811 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 648.00000 | 0,697 | 16.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 264.00000 | 0,233 | 16.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 1,429.00000 | 1,503 | 17.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 45.00000 | 0,039 | 17.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 2,393.00000 | 2,472 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 9.00000 | 0,008 | 20.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Put | | 9,766.00000 | 9,686 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Call | | 1.00000 | 0,001 | 30.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Put | | 7,767.00000 | 7,687 | 30.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Call | | 3.00000 | 0,003 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Put | | 5,769.00000 | 5,689 | 27.81 | 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 | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 19.00000 | 0,021 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 3,785.00000 | 3,707 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 99.00000 | 0,106 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 1,865.00000 | 1,792 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 223.00000 | 0,240 | 19.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 989.00000 | 0,926 | 19.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 562.00000 | 0,606 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 328.00000 | 0,292 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 1,292.00000 | 1,364 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 58.00000 | 0,050 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 2,245.00000 | 2,324 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 11.00000 | 0,010 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Put | | 9,716.00000 | 9,636 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 1.00000 | 0,001 | 30.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 7,717.00000 | 7,637 | 30.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 3.00000 | 0,003 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 5,719.00000 | 5,639 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 20.00000 | 0,022 | 26.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 3,736.00000 | 3,658 | 26.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 102.00000 | 0,110 | 22.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 1,818.00000 | 1,746 | 22.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 233.00000 | 0,251 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 949.00000 | 0,887 | 19.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 590.00000 | 0,635 | 16.98 | 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 | 12.10 | Put | | 306.00000 | 0,271 | 16.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 1,337.00000 | 1,410 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 53.00000 | 0,046 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 2,294.00000 | 2,373 | 20.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 10.00000 | 0,009 | 20.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 3,237.00000 | 3,317 | 24.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 3.00000 | 0,003 | 24.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Put | | 9,116.00000 | 9,036 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 1.00000 | 0,001 | 29.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 7,117.00000 | 7,037 | 29.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Put | | 8,966.00000 | 8,886 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 1.00000 | 0,001 | 29.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 6,967.00000 | 6,887 | 29.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 6.00000 | 0,007 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 4,972.00000 | 4,893 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 36.00000 | 0,039 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 3,002.00000 | 2,925 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 187.00000 | 0,202 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 1,153.00000 | 1,088 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 461.00000 | 0,498 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 427.00000 | 0,384 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 1,115.00000 | 1,184 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 81.00000 | 0,070 | 16.54 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 2,048.00000 | 2,126 | 19.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 14.00000 | 0,012 | 19.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 3,038.00000 | 3,117 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 4.00000 | 0,003 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Put | | 8,816.00000 | 8,736 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 1.00000 | 0,001 | 29.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 6,817.00000 | 6,737 | 29.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 7.00000 | 0,008 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 4,823.00000 | 4,744 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 41.00000 | 0,044 | 24.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 2,857.00000 | 2,780 | 24.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 213.00000 | 0,230 | 19.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 1,029.00000 | 0,966 | 19.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 536.00000 | 0,577 | 17.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 352.00000 | 0,313 | 17.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 1,247.00000 | 1,318 | 16.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 63.00000 | 0,054 | 16.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 2,196.00000 | 2,274 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 12.00000 | 0,010 | 19.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 3,188.00000 | 3,267 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 4.00000 | 0,003 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Put | | 8,866.00000 | 8,786 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 1.00000 | 0,001 | 29.28 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 6,867.00000 | 6,787 | 29.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 7.00000 | 0,007 | 27.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 4,873.00000 | 4,793 | 27.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 39.00000 | 0,042 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 2,905.00000 | 2,828 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 204.00000 | 0,220 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 1,070.00000 | 1,006 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 510.00000 | 0,550 | 17.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 376.00000 | 0,336 | 17.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 1,203.00000 | 1,273 | 16.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 69.00000 | 0,059 | 16.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 2,146.00000 | 2,225 | 19.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 12.00000 | 0,011 | 19.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 3,138.00000 | 3,217 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 4.00000 | 0,003 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Put | | 9,016.00000 | 8,936 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 1.00000 | 0,001 | 29.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 7,017.00000 | 6,937 | 29.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 6.00000 | 0,006 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 5,022.00000 | 4,942 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 35.00000 | 0,038 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 3,051.00000 | 2,974 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 180.00000 | 0,193 | 20.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 1,196.00000 | 1,129 | 20.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 438.00000 | 0,473 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 454.00000 | 0,409 | 17.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 1,072.00000 | 1,139 | 16.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 88.00000 | 0,075 | 16.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1,999.00000 | 2,077 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 15.00000 | 0,013 | 18.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 2,989.00000 | 3,068 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 5.00000 | 0,004 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Put | | 9,266.00000 | 9,186 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 1.00000 | 0,001 | 29.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 7,267.00000 | 7,187 | 29.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Put | | 9,416.00000 | 9,336 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 1.00000 | 0,001 | 30.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 7,417.00000 | 7,337 | 30.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Put | | 9,666.00000 | 9,586 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 1.00000 | 0,001 | 30.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 7,667.00000 | 7,587 | 30.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 3.00000 | 0,003 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 5,669.00000 | 5,589 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 21.00000 | 0,023 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 3,687.00000 | 3,609 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 243.00000 | 0,263 | 19.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 909.00000 | 0,849 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 618.00000 | 0,665 | 16.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 284.00000 | 0,251 | 16.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 1,383.00000 | 1,456 | 17.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 49.00000 | 0,042 | 17.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 2,344.00000 | 2,422 | 20.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 10.00000 | 0,008 | 20.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Put | | 9,566.00000 | 9,486 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 1.00000 | 0,001 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 7,567.00000 | 7,487 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Put | | 9,516.00000 | 9,436 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 1.00000 | 0,001 | 30.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 7,517.00000 | 7,437 | 30.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Put | | 9,466.00000 | 9,386 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 1.00000 | 0,001 | 30.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 7,467.00000 | 7,387 | 30.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Put | | 9,366.00000 | 9,286 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 1.00000 | 0,001 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 7,367.00000 | 7,287 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Put | | 9,216.00000 | 9,136 | 31.09 | 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 | 19.60 | Call | | 1.00000 | 0,001 | 29.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 7,217.00000 | 7,137 | 29.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Put | | 9,166.00000 | 9,086 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 1.00000 | 0,001 | 29.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 7,167.00000 | 7,087 | 29.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Put | | 9,066.00000 | 8,986 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 1.00000 | 0,001 | 29.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 7,067.00000 | 6,987 | 29.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 6.00000 | 0,006 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 5,072.00000 | 4,992 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 33.00000 | 0,036 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 3,099.00000 | 3,022 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 172.00000 | 0,185 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 1,238.00000 | 1,171 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 419.00000 | 0,452 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 485.00000 | 0,438 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 1,032.00000 | 1,098 | 16.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 98.00000 | 0,084 | 16.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1,950.00000 | 2,028 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 16.00000 | 0,014 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 2,939.00000 | 3,018 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 5.00000 | 0,004 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 31.09 | 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 | 21.30 | Put | | 8,916.00000 | 8,836 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 1.00000 | 0,001 | 29.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 6,917.00000 | 6,837 | 29.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 6.00000 | 0,007 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 4,922.00000 | 4,843 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 17.00000 | 0,019 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 3,933.00000 | 3,855 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 38.00000 | 0,041 | 24.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 2,954.00000 | 2,877 | 24.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 88.00000 | 0,094 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 2,004.00000 | 1,930 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 196.00000 | 0,211 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 1,112.00000 | 1,047 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 485.00000 | 0,523 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 401.00000 | 0,359 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 1,159.00000 | 1,228 | 16.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 75.00000 | 0,064 | 16.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 2,097.00000 | 2,176 | 19.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 13.00000 | 0,012 | 19.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 3,088.00000 | 3,167 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 4.00000 | 0,003 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 106.00000 | 0,114 | 22.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 1,772.00000 | 1,700 | 22.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 4.00000 | 0,004 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 5,520.00000 | 5,440 | 27.67 | 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 | 16.90 | Call | | 10.00000 | 0,011 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Put | | 4,526.00000 | 4,447 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 23.00000 | 0,025 | 25.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 3,539.00000 | 3,461 | 25.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 53.00000 | 0,057 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 2,569.00000 | 2,493 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 119.00000 | 0,128 | 21.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 1,635.00000 | 1,564 | 21.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 278.00000 | 0,300 | 18.71 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 794.00000 | 0,736 | 18.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 709.00000 | 0,762 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 225.00000 | 0,198 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 1,522.00000 | 1,597 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 38.00000 | 0,033 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 2,492.00000 | 2,571 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 8.00000 | 0,007 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 5.00000 | 0,005 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 5,271.00000 | 5,191 | 27.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 12.00000 | 0,014 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 4,278.00000 | 4,200 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 28.00000 | 0,031 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 3,294.00000 | 3,217 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 66.00000 | 0,071 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 2,332.00000 | 2,257 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 146.00000 | 0,157 | 20.93 | 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 | 13.65 | Put | | 1,412.00000 | 1,343 | 20.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 349.00000 | 0,377 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 615.00000 | 0,563 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 880.00000 | 0,940 | 16.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 146.00000 | 0,126 | 16.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1,758.00000 | 1,835 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 24.00000 | 0,021 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 2,740.00000 | 2,819 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 6.00000 | 0,005 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 4.00000 | 0,004 | 27.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 5,370.00000 | 5,290 | 27.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Call | | 11.00000 | 0,012 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Put | | 4,377.00000 | 4,298 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 26.00000 | 0,028 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 3,392.00000 | 3,314 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 60.00000 | 0,065 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 2,426.00000 | 2,351 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 134.00000 | 0,144 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 1,500.00000 | 1,430 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 319.00000 | 0,344 | 18.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 685.00000 | 0,630 | 18.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 809.00000 | 0,866 | 16.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 175.00000 | 0,152 | 16.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 1,663.00000 | 1,739 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 29.00000 | 0,025 | 17.99 | 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 | 9.75 | Call | | 2,641.00000 | 2,720 | 21.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 7.00000 | 0,006 | 21.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 5.00000 | 0,005 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 5,171.00000 | 5,091 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 14.00000 | 0,015 | 26.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 4,180.00000 | 4,101 | 26.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 31.00000 | 0,033 | 25.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 3,197.00000 | 3,119 | 25.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 72.00000 | 0,077 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 2,238.00000 | 2,163 | 23.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 158.00000 | 0,170 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 1,324.00000 | 1,256 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 382.00000 | 0,413 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 548.00000 | 0,499 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 954.00000 | 1,018 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 120.00000 | 0,104 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1,854.00000 | 1,931 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 20.00000 | 0,017 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 2,839.00000 | 2,918 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 5.00000 | 0,004 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 4.00000 | 0,004 | 27.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 5,470.00000 | 5,390 | 27.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Call | | 10.00000 | 0,011 | 27.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Put | | 4,476.00000 | 4,397 | 27.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 24.00000 | 0,026 | 25.83 | 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 | 15.85 | Put | | 3,490.00000 | 3,412 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 55.00000 | 0,059 | 23.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 2,521.00000 | 2,445 | 23.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 124.00000 | 0,133 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 1,590.00000 | 1,519 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 291.00000 | 0,314 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 757.00000 | 0,700 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 742.00000 | 0,796 | 16.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 208.00000 | 0,182 | 16.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 1,568.00000 | 1,644 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 34.00000 | 0,030 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 2,542.00000 | 2,620 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 8.00000 | 0,006 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 3.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 5,569.00000 | 5,490 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Call | | 9.00000 | 0,010 | 27.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Put | | 4,575.00000 | 4,496 | 27.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 22.00000 | 0,024 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 3,588.00000 | 3,510 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 51.00000 | 0,055 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 2,617.00000 | 2,541 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 115.00000 | 0,123 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 1,681.00000 | 1,609 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 266.00000 | 0,287 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 832.00000 | 0,773 | 18.85 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 678.00000 | 0,729 | 16.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 244.00000 | 0,215 | 16.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 1,475.00000 | 1,550 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 41.00000 | 0,036 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 2,443.00000 | 2,521 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 9.00000 | 0,007 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 4.00000 | 0,004 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 5,420.00000 | 5,340 | 27.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Call | | 11.00000 | 0,012 | 27.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Put | | 4,427.00000 | 4,348 | 27.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 25.00000 | 0,027 | 25.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 3,441.00000 | 3,363 | 25.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 58.00000 | 0,062 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 2,474.00000 | 2,398 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 129.00000 | 0,139 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 1,545.00000 | 1,475 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 305.00000 | 0,329 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 721.00000 | 0,665 | 18.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 775.00000 | 0,831 | 16.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 191.00000 | 0,167 | 16.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 1,615.00000 | 1,691 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 31.00000 | 0,027 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 2,591.00000 | 2,670 | 21.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 7.00000 | 0,006 | 21.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 4.00000 | 0,005 | 27.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 5,320.00000 | 5,241 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Call | | 12.00000 | 0,013 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Put | | 4,328.00000 | 4,249 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 27.00000 | 0,030 | 25.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 3,343.00000 | 3,266 | 25.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 63.00000 | 0,068 | 23.71 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 2,379.00000 | 2,304 | 23.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 140.00000 | 0,150 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 1,456.00000 | 1,386 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 333.00000 | 0,360 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 649.00000 | 0,596 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 844.00000 | 0,903 | 16.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 160.00000 | 0,139 | 16.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1,710.00000 | 1,787 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 26.00000 | 0,023 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 2,690.00000 | 2,769 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 6.00000 | 0,005 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 5.00000 | 0,005 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 5,221.00000 | 5,141 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 13.00000 | 0,014 | 26.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 4,229.00000 | 4,150 | 26.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 29.00000 | 0,032 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 3,245.00000 | 3,168 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 69.00000 | 0,074 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 2,285.00000 | 2,210 | 23.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 152.00000 | 0,163 | 20.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 1,368.00000 | 1,299 | 20.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 365.00000 | 0,394 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 581.00000 | 0,530 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 917.00000 | 0,979 | 16.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 133.00000 | 0,115 | 16.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1,806.00000 | 1,883 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 22.00000 | 0,019 | 18.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 2,790.00000 | 2,869 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 6.00000 | 0,005 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 5.00000 | 0,006 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 5,121.00000 | 5,042 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Call | | 14.00000 | 0,016 | 26.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 4,130.00000 | 4,052 | 26.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 32.00000 | 0,035 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 3,148.00000 | 3,071 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 75.00000 | 0,080 | 23.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 2,191.00000 | 2,116 | 23.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 400.00000 | 0,432 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 516.00000 | 0,468 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 993.00000 | 1,058 | 16.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 109.00000 | 0,094 | 16.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1,902.00000 | 1,980 | 18.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 18.00000 | 0,016 | 18.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 2,889.00000 | 2,968 | 22.67 | 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 | 9.50 | Put | | 5.00000 | 0,004 | 22.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 165.00000 | 0,178 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 1,281.00000 | 1,214 | 20.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Call | | 1.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Put | | 8,217.00000 | 8,137 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Call | | 2.00000 | 0,002 | 28.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Put | | 6,218.00000 | 6,138 | 28.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 3,786.00000 | 3,865 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 2.00000 | 0,001 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Call | | 1.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Put | | 8,117.00000 | 8,037 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Call | | 2.00000 | 0,002 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Put | | 6,118.00000 | 6,038 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 3,886.00000 | 3,965 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 2.00000 | 0,001 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Call | | 1.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Put | | 8,167.00000 | 8,087 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Call | | 2.00000 | 0,002 | 28.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Put | | 6,168.00000 | 6,088 | 28.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 3,836.00000 | 3,915 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 2.00000 | 0,001 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Put | | 8,416.00000 | 8,336 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Call | | 2.00000 | 0,002 | 28.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Put | | 6,418.00000 | 6,338 | 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 | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 3,586.00000 | 3,666 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 2.00000 | 0,002 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Put | | 8,516.00000 | 8,436 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Call | | 2.00000 | 0,002 | 28.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Put | | 6,518.00000 | 6,438 | 28.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 3,487.00000 | 3,566 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 3.00000 | 0,002 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Put | | 8,466.00000 | 8,386 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Call | | 2.00000 | 0,002 | 28.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Put | | 6,468.00000 | 6,388 | 28.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 3,536.00000 | 3,616 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 2.00000 | 0,002 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Put | | 8,566.00000 | 8,486 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Call | | 2.00000 | 0,002 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Put | | 6,568.00000 | 6,488 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 3,437.00000 | 3,516 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 3.00000 | 0,002 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Put | | 8,716.00000 | 8,636 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 1.00000 | 0,001 | 29.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 6,717.00000 | 6,637 | 29.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 8.00000 | 0,009 | 27.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 4,724.00000 | 4,645 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 45.00000 | 0,048 | 24.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 2,761.00000 | 2,684 | 24.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 3,287.00000 | 3,366 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 3.00000 | 0,002 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Put | | 8,766.00000 | 8,686 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 1.00000 | 0,001 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 6,767.00000 | 6,687 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 7.00000 | 0,008 | 27.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 4,773.00000 | 4,694 | 27.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 43.00000 | 0,046 | 24.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 2,809.00000 | 2,732 | 24.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Put | | 8,666.00000 | 8,586 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Call | | 1.00000 | 0,002 | 28.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Put | | 6,667.00000 | 6,588 | 28.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Call | | 8.00000 | 0,009 | 27.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Put | | 4,674.00000 | 4,595 | 27.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 47.00000 | 0,050 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 2,713.00000 | 2,636 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 3,337.00000 | 3,416 | 24.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 3.00000 | 0,002 | 24.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Call | | 1.00000 | 0,001 | 31.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Put | | 7,967.00000 | 7,887 | 31.01 | 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 | 18.35 | Call | | 2.00000 | 0,002 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Put | | 5,968.00000 | 5,888 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 17.00000 | 0,018 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 3,983.00000 | 3,904 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 85.00000 | 0,091 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 2,051.00000 | 1,977 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 4,035.00000 | 4,115 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 1.00000 | 0,001 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 4,435.00000 | 4,514 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 3,387.00000 | 3,466 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 3.00000 | 0,002 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 4,385.00000 | 4,464 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 4,535.00000 | 4,614 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 4,335.00000 | 4,414 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Call | | 1.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Put | | 8,267.00000 | 8,187 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Call | | 2.00000 | 0,002 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Put | | 6,268.00000 | 6,188 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 3,736.00000 | 3,815 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 2.00000 | 0,001 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 4,235.00000 | 4,314 | 27.35 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Call | | 1.00000 | 0,001 | 30.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Put | | 7,817.00000 | 7,737 | 30.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Call | | 3.00000 | 0,003 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Put | | 5,819.00000 | 5,739 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 18.00000 | 0,020 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 3,834.00000 | 3,756 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 95.00000 | 0,102 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 1,911.00000 | 1,838 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 4,185.00000 | 4,264 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Call | | 1.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Put | | 8,067.00000 | 7,987 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Call | | 2.00000 | 0,002 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Put | | 6,068.00000 | 5,988 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 15.00000 | 0,017 | 26.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 4,081.00000 | 4,003 | 26.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 79.00000 | 0,084 | 23.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 2,145.00000 | 2,070 | 23.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 3,936.00000 | 4,015 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 2.00000 | 0,001 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Call | | 1.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Put | | 8,317.00000 | 8,237 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Call | | 2.00000 | 0,002 | 28.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Put | | 6,318.00000 | 6,238 | 28.42 | 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 | 8.70 | Call | | 3,686.00000 | 3,765 | 26.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 2.00000 | 0,001 | 26.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Call | | 1.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Put | | 8,017.00000 | 7,937 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Call | | 2.00000 | 0,002 | 27.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Put | | 6,018.00000 | 5,938 | 27.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 16.00000 | 0,018 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 4,032.00000 | 3,954 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 82.00000 | 0,088 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 2,098.00000 | 2,024 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 3,985.00000 | 4,065 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 0,001 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,001 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Put | | 8,366.00000 | 8,287 | 31.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Call | | 2.00000 | 0,002 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Put | | 6,368.00000 | 6,288 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 3,636.00000 | 3,716 | 25.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 2.00000 | 0,002 | 25.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 12.67080 | 12.59130 | | 17.82 | 0.00 | 0 | 1,271.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Put | | 9,461.00000 | 9,381 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Call | | 9.00000 | 0,010 | 27.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Put | | 7,468.00000 | 7,389 | 27.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Put | | 9,761.00000 | 9,681 | 26.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Call | | 7.00000 | 0,008 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Put | | 7,766.00000 | 7,687 | 27.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Put | | 9,261.00000 | 9,181 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 11.00000 | 0,011 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 7,270.00000 | 7,190 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 41.00000 | 0,043 | 26.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 5,300.00000 | 5,222 | 26.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 110.00000 | 0,115 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 3,369.00000 | 3,294 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Put | | 9,112.00000 | 9,032 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 12.00000 | 0,013 | 27.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 7,121.00000 | 7,042 | 27.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 44.00000 | 0,047 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 5,153.00000 | 5,076 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 118.00000 | 0,124 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 3,227.00000 | 3,153 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Put | | 9,012.00000 | 8,932 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 13.00000 | 0,014 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 7,022.00000 | 6,943 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 357.00000 | 0,376 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 1,366.00000 | 1,305 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 646.00000 | 0,680 | 17.82 | 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 | 12.60 | Put | | 655.00000 | 0,609 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 2,037.00000 | 2,110 | 16.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 46.00000 | 0,039 | 16.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 3,008.00000 | 3,087 | 20.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 17.00000 | 0,016 | 20.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Put | | 8,812.00000 | 8,732 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 15.00000 | 0,016 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 6,824.00000 | 6,745 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Put | | 8,862.00000 | 8,782 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 15.00000 | 0,016 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 6,874.00000 | 6,795 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 712.00000 | 0,750 | 17.63 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 571.00000 | 0,529 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 1,314.00000 | 1,377 | 16.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 173.00000 | 0,156 | 16.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 2,180.00000 | 2,255 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 39.00000 | 0,034 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 3,156.00000 | 3,235 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 15.00000 | 0,014 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Put | | 9,311.00000 | 9,231 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 40.00000 | 0,042 | 26.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 5,349.00000 | 5,271 | 26.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 108.00000 | 0,112 | 24.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 3,417.00000 | 3,341 | 24.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Put | | 9,511.00000 | 9,431 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Call | | 9.00000 | 0,009 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Put | | 7,518.00000 | 7,438 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Call | | 36.00000 | 0,038 | 27.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Put | | 5,545.00000 | 5,467 | 27.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Put | | 9,661.00000 | 9,581 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Call | | 8.00000 | 0,008 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Put | | 7,667.00000 | 7,587 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 809.00000 | 0,853 | 17.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 468.00000 | 0,432 | 17.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1,472.00000 | 1,538 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 131.00000 | 0,117 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 2,373.00000 | 2,449 | 17.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 32.00000 | 0,028 | 17.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Put | | 9,711.00000 | 9,631 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Call | | 8.00000 | 0,008 | 27.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Put | | 7,717.00000 | 7,637 | 27.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 1,432.00000 | 1,497 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 141.00000 | 0,126 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 2,325.00000 | 2,401 | 17.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 34.00000 | 0,030 | 17.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Put | | 9,611.00000 | 9,531 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Call | | 8.00000 | 0,009 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Put | | 7,617.00000 | 7,538 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 257.00000 | 0,270 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 1,866.00000 | 1,799 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 450.00000 | 0,474 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 1,059.00000 | 1,003 | 19.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 835.00000 | 0,880 | 17.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 444.00000 | 0,409 | 17.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1,513.00000 | 1,580 | 16.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 122.00000 | 0,109 | 16.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 2,422.00000 | 2,498 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 31.00000 | 0,027 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Put | | 9,561.00000 | 9,481 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 35.00000 | 0,037 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 5,594.00000 | 5,516 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 96.00000 | 0,100 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 3,655.00000 | 3,579 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Put | | 9,411.00000 | 9,331 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 10.00000 | 0,010 | 27.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 7,419.00000 | 7,339 | 27.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Put | | 9,361.00000 | 9,281 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 10.00000 | 0,010 | 27.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 7,369.00000 | 7,289 | 27.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 39.00000 | 0,041 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 5,398.00000 | 5,320 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 105.00000 | 0,110 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 3,464.00000 | 3,389 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Call | | 2.00000 | 0,002 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Put | | 9,211.00000 | 9,131 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 11.00000 | 0,012 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 7,220.00000 | 7,141 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 42.00000 | 0,044 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 5,251.00000 | 5,173 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 113.00000 | 0,118 | 24.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 3,322.00000 | 3,247 | 24.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 1,068.00000 | 1,124 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 277.00000 | 0,253 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 1,856.00000 | 1,927 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 65.00000 | 0,056 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 2,812.00000 | 2,890 | 19.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 21.00000 | 0,019 | 19.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Call | | 2.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Put | | 9,161.00000 | 9,082 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 12.00000 | 0,012 | 27.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 7,171.00000 | 7,091 | 27.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Put | | 9,062.00000 | 8,982 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Call | | 13.00000 | 0,013 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Put | | 7,072.00000 | 6,992 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 347.00000 | 0,365 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 1,406.00000 | 1,344 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 1,167.00000 | 1,226 | 16.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 226.00000 | 0,205 | 16.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 1,991.00000 | 2,064 | 16.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 50.00000 | 0,043 | 16.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Put | | 8,962.00000 | 8,882 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 14.00000 | 0,014 | 27.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 6,973.00000 | 6,893 | 27.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Call | | 37.00000 | 0,039 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Put | | 5,496.00000 | 5,418 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Call | | 62.00000 | 0,065 | 25.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Put | | 4,521.00000 | 4,444 | 25.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 100.00000 | 0,105 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 3,559.00000 | 3,484 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 164.00000 | 0,172 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 2,623.00000 | 2,551 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 367.00000 | 0,386 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 1,326.00000 | 1,265 | 19.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 667.00000 | 0,703 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 626.00000 | 0,582 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 1,239.00000 | 1,300 | 16.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 198.00000 | 0,179 | 16.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 2,084.00000 | 2,158 | 16.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 43.00000 | 0,037 | 16.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 3,058.00000 | 3,136 | 20.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 17.00000 | 0,015 | 20.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 250.00000 | 0,263 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 1,909.00000 | 1,842 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Call | | 29.00000 | 0,030 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Put | | 6,038.00000 | 5,959 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 79.00000 | 0,082 | 25.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 4,088.00000 | 4,011 | 25.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 124.00000 | 0,130 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 3,133.00000 | 3,059 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 889.00000 | 0,937 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 398.00000 | 0,366 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1,596.00000 | 1,664 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 105.00000 | 0,093 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Call | | 30.00000 | 0,032 | 27.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Put | | 5,939.00000 | 5,861 | 27.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 507.00000 | 0,534 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 916.00000 | 0,863 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 946.00000 | 0,996 | 17.07 | 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 | 12.00 | Put | | 355.00000 | 0,325 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 1,681.00000 | 1,750 | 16.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 90.00000 | 0,079 | 16.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 2,617.00000 | 2,694 | 18.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 26.00000 | 0,023 | 18.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Call | | 34.00000 | 0,037 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Put | | 5,643.00000 | 5,566 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Call | | 57.00000 | 0,060 | 26.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Put | | 4,666.00000 | 4,589 | 26.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 94.00000 | 0,098 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 3,703.00000 | 3,627 | 24.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 152.00000 | 0,159 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 2,761.00000 | 2,688 | 23.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 337.00000 | 0,355 | 20.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 1,446.00000 | 1,384 | 20.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 607.00000 | 0,640 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 716.00000 | 0,669 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 1,133.00000 | 1,191 | 16.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 242.00000 | 0,220 | 16.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 1,946.00000 | 2,018 | 16.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 55.00000 | 0,047 | 16.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 2,910.00000 | 2,988 | 19.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 19.00000 | 0,017 | 19.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 1,036.00000 | 1,091 | 16.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 295.00000 | 0,270 | 16.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 1,812.00000 | 1,882 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 71.00000 | 0,061 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 2,763.00000 | 2,841 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 22.00000 | 0,020 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Call | | 45.00000 | 0,048 | 26.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Put | | 5,104.00000 | 5,027 | 26.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Call | | 76.00000 | 0,080 | 25.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Put | | 4,135.00000 | 4,059 | 25.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 463.00000 | 0,488 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 1,022.00000 | 0,967 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 861.00000 | 0,908 | 17.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 420.00000 | 0,387 | 17.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 2,470.00000 | 2,547 | 18.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 29.00000 | 0,026 | 18.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Call | | 29.00000 | 0,031 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Put | | 5,988.00000 | 5,910 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 80.00000 | 0,084 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 4,039.00000 | 3,963 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 127.00000 | 0,133 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 3,086.00000 | 3,012 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 278.00000 | 0,292 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 1,737.00000 | 1,671 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 492.00000 | 0,518 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 951.00000 | 0,897 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 917.00000 | 0,966 | 17.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 376.00000 | 0,345 | 17.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 1,638.00000 | 1,707 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 97.00000 | 0,086 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 2,568.00000 | 2,645 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 27.00000 | 0,024 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Call | | 31.00000 | 0,032 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Put | | 5,890.00000 | 5,811 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 50.00000 | 0,053 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 4,909.00000 | 4,832 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 84.00000 | 0,088 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 3,943.00000 | 3,867 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 134.00000 | 0,140 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 2,993.00000 | 2,919 | 23.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 522.00000 | 0,550 | 18.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 881.00000 | 0,829 | 18.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 975.00000 | 1,027 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 334.00000 | 0,306 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 1,724.00000 | 1,794 | 16.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 83.00000 | 0,073 | 16.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 2,665.00000 | 2,743 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 24.00000 | 0,022 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 538.00000 | 0,567 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 847.00000 | 0,796 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 1,005.00000 | 1,058 | 16.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 314.00000 | 0,287 | 16.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 2,714.00000 | 2,792 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 23.00000 | 0,021 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Call | | 34.00000 | 0,036 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Put | | 5,693.00000 | 5,615 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Call | | 56.00000 | 0,058 | 26.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Put | | 4,715.00000 | 4,637 | 26.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 92.00000 | 0,096 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 3,751.00000 | 3,675 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 148.00000 | 0,155 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 2,807.00000 | 2,734 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 589.00000 | 0,621 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 748.00000 | 0,700 | 18.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 1,100.00000 | 1,157 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 259.00000 | 0,236 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 1,901.00000 | 1,972 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 60.00000 | 0,051 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 2,861.00000 | 2,939 | 19.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 20.00000 | 0,018 | 19.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 328.00000 | 0,345 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 1,487.00000 | 1,424 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 38.00000 | 0,040 | 26.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 5,447.00000 | 5,369 | 26.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Call | | 63.00000 | 0,066 | 25.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Put | | 4,472.00000 | 4,395 | 25.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 103.00000 | 0,107 | 24.50 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 3,512.00000 | 3,436 | 24.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 169.00000 | 0,177 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 2,578.00000 | 2,506 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 389.00000 | 0,409 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 1,248.00000 | 1,188 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 43.00000 | 0,045 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 5,202.00000 | 5,124 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 72.00000 | 0,076 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 4,231.00000 | 4,155 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 116.00000 | 0,121 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 3,275.00000 | 3,200 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 193.00000 | 0,202 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 2,352.00000 | 2,281 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 437.00000 | 0,460 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 1,096.00000 | 1,039 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 48.00000 | 0,050 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 5,007.00000 | 4,929 | 26.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 1,392.00000 | 1,457 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 151.00000 | 0,136 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 2,277.00000 | 2,352 | 17.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 36.00000 | 0,031 | 17.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 3,255.00000 | 3,334 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 14.00000 | 0,013 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 51.00000 | 0,054 | 26.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 4,860.00000 | 4,783 | 26.34 | 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 | 16.40 | Call | | 86.00000 | 0,089 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Put | | 3,895.00000 | 3,818 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Call | | 232.00000 | 0,243 | 21.71 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Put | | 2,041.00000 | 1,972 | 21.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 1,353.00000 | 1,417 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 162.00000 | 0,146 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 2,229.00000 | 2,303 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 38.00000 | 0,032 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 82.00000 | 0,086 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 3,991.00000 | 3,915 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 131.00000 | 0,137 | 23.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 3,040.00000 | 2,966 | 23.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 220.00000 | 0,231 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 2,129.00000 | 2,060 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 378.00000 | 0,398 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 1,287.00000 | 1,227 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 689.00000 | 0,726 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 598.00000 | 0,555 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 1,276.00000 | 1,338 | 16.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 185.00000 | 0,167 | 16.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 2,132.00000 | 2,207 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 41.00000 | 0,036 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 3,107.00000 | 3,186 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 16.00000 | 0,015 | 20.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 10.00000 | 0,011 | 27.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 7,319.00000 | 7,240 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Call | | 31.00000 | 0,033 | 27.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Put | | 5,840.00000 | 5,762 | 27.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Call | | 67.00000 | 0,070 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Put | | 4,376.00000 | 4,299 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 137.00000 | 0,144 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 2,946.00000 | 2,873 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 302.00000 | 0,317 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 1,611.00000 | 1,546 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 735.00000 | 0,775 | 17.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 544.00000 | 0,504 | 17.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 1,768.00000 | 1,838 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 77.00000 | 0,067 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 3,206.00000 | 3,284 | 20.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 15.00000 | 0,013 | 20.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 4,693.00000 | 4,772 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 2.00000 | 0,001 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 286.00000 | 0,300 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 1,695.00000 | 1,629 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 8.00000 | 0,009 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 7,567.00000 | 7,488 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Call | | 27.00000 | 0,029 | 27.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Put | | 6,086.00000 | 6,008 | 27.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Call | | 59.00000 | 0,061 | 26.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Put | | 4,618.00000 | 4,540 | 26.08 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 121.00000 | 0,127 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 3,180.00000 | 3,106 | 23.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 264.00000 | 0,277 | 21.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 1,823.00000 | 1,756 | 21.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 626.00000 | 0,660 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 685.00000 | 0,639 | 17.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 1,554.00000 | 1,622 | 16.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 113.00000 | 0,101 | 16.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 2,959.00000 | 3,038 | 19.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 18.00000 | 0,017 | 19.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 4,444.00000 | 4,523 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 3.00000 | 0,002 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Call | | 6.00000 | 0,006 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Put | | 8,015.00000 | 7,935 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Call | | 20.00000 | 0,021 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Put | | 6,529.00000 | 6,450 | 27.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 46.00000 | 0,049 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 5,055.00000 | 4,978 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 98.00000 | 0,102 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 3,607.00000 | 3,531 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 210.00000 | 0,220 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 2,219.00000 | 2,149 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 477.00000 | 0,503 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 986.00000 | 0,932 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 1,202.00000 | 1,262 | 16.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 211.00000 | 0,191 | 16.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 2,519.00000 | 2,596 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 28.00000 | 0,025 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 3,998.00000 | 4,077 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 7.00000 | 0,006 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Call | | 33.00000 | 0,035 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Put | | 5,742.00000 | 5,664 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 54.00000 | 0,057 | 26.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 4,763.00000 | 4,686 | 26.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 89.00000 | 0,094 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 3,798.00000 | 3,723 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 144.00000 | 0,151 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 2,853.00000 | 2,780 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 244.00000 | 0,256 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 1,953.00000 | 1,885 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 319.00000 | 0,335 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 1,528.00000 | 1,464 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 424.00000 | 0,447 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 1,133.00000 | 1,076 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 572.00000 | 0,602 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 781.00000 | 0,731 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 783.00000 | 0,826 | 17.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 492.00000 | 0,455 | 17.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 271.00000 | 0,285 | 21.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 1,780.00000 | 1,714 | 21.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Call | | 32.00000 | 0,034 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Put | | 5,791.00000 | 5,713 | 27.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 53.00000 | 0,055 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 4,812.00000 | 4,734 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 88.00000 | 0,091 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 3,847.00000 | 3,770 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 141.00000 | 0,147 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 2,900.00000 | 2,826 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 310.00000 | 0,326 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 1,569.00000 | 1,505 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 412.00000 | 0,434 | 19.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 1,171.00000 | 1,113 | 19.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 555.00000 | 0,584 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 814.00000 | 0,763 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 759.00000 | 0,800 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 518.00000 | 0,479 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 294.00000 | 0,309 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 1,653.00000 | 1,588 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 49.00000 | 0,051 | 26.45 | 588,999.00 | 11,549 | 17,835.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 4,958.00000 | 4,880 | 26.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 400.00000 | 0,421 | 19.55 | 2,066,268.00 | 4,908 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 1,209.00000 | 1,150 | 19.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 238.00000 | 0,250 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 1,997.00000 | 1,929 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Call | | 5.00000 | 0,005 | 26.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Put | | 8,214.00000 | 8,134 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Call | | 25.00000 | 0,026 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Put | | 6,234.00000 | 6,155 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 70.00000 | 0,074 | 25.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 4,279.00000 | 4,203 | 25.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 188.00000 | 0,197 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 2,397.00000 | 2,326 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 3,800.00000 | 3,879 | 22.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 9.00000 | 0,008 | 22.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Call | | 5.00000 | 0,006 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Put | | 8,114.00000 | 8,035 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Call | | 26.00000 | 0,028 | 27.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Put | | 6,135.00000 | 6,057 | 27.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 74.00000 | 0,078 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 4,183.00000 | 4,107 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 198.00000 | 0,208 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 2,307.00000 | 2,237 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 3,899.00000 | 3,978 | 23.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 8.00000 | 0,007 | 23.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Call | | 5.00000 | 0,005 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Put | | 8,164.00000 | 8,084 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Call | | 25.00000 | 0,027 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Put | | 6,184.00000 | 6,106 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 3,849.00000 | 3,928 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 8.00000 | 0,007 | 22.97 | 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 | 21.00 | Call | | 4.00000 | 0,004 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Put | | 8,413.00000 | 8,333 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Call | | 21.00000 | 0,022 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Put | | 6,430.00000 | 6,351 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 3,601.00000 | 3,680 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 10.00000 | 0,009 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Call | | 4.00000 | 0,004 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Put | | 8,513.00000 | 8,433 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Call | | 60.00000 | 0,063 | 26.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Put | | 4,569.00000 | 4,492 | 26.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 160.00000 | 0,168 | 22.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 2,669.00000 | 2,597 | 22.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 3,502.00000 | 3,581 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 11.00000 | 0,010 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Call | | 4.00000 | 0,004 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Put | | 8,463.00000 | 8,383 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Call | | 20.00000 | 0,021 | 27.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Put | | 6,479.00000 | 6,400 | 27.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 3,552.00000 | 3,631 | 21.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 11.00000 | 0,010 | 21.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Call | | 4.00000 | 0,004 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Put | | 8,563.00000 | 8,483 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Call | | 19.00000 | 0,020 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Put | | 6,578.00000 | 6,499 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 156.00000 | 0,163 | 23.07 | 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 | 15.15 | Put | | 2,715.00000 | 2,642 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 3,453.00000 | 3,532 | 21.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 12.00000 | 0,011 | 21.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Call | | 3.00000 | 0,004 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Put | | 8,712.00000 | 8,633 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 17.00000 | 0,018 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 6,726.00000 | 6,647 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 3,304.00000 | 3,383 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 13.00000 | 0,012 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Put | | 8,762.00000 | 8,682 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 16.00000 | 0,017 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 6,775.00000 | 6,696 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Call | | 4.00000 | 0,004 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Put | | 8,663.00000 | 8,583 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Call | | 17.00000 | 0,018 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Put | | 6,676.00000 | 6,597 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 3,354.00000 | 3,433 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 13.00000 | 0,012 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Call | | 6.00000 | 0,006 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Put | | 7,965.00000 | 7,885 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 215.00000 | 0,225 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 2,174.00000 | 2,104 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 4,048.00000 | 4,127 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 7.00000 | 0,006 | 23.49 | 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 | 9.20 | Call | | 3,403.00000 | 3,482 | 21.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 12.00000 | 0,011 | 21.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 4,394.00000 | 4,473 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 3.00000 | 0,002 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 4,543.00000 | 4,623 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 2.00000 | 0,002 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 4,345.00000 | 4,424 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 4.00000 | 0,003 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Call | | 5.00000 | 0,005 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Put | | 8,264.00000 | 8,184 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Call | | 24.00000 | 0,025 | 27.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Put | | 6,283.00000 | 6,204 | 27.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Call | | 69.00000 | 0,072 | 25.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Put | | 4,328.00000 | 4,251 | 25.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 183.00000 | 0,192 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 2,442.00000 | 2,371 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 3,750.00000 | 3,829 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 9.00000 | 0,008 | 22.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Call | | 6.00000 | 0,006 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Put | | 8,065.00000 | 7,985 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 204.00000 | 0,214 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 2,263.00000 | 2,193 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 3,949.00000 | 4,028 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 8.00000 | 0,007 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 4,245.00000 | 4,325 | 23.49 | 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 | 8.35 | Put | | 4.00000 | 0,004 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Call | | 7.00000 | 0,007 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Put | | 7,816.00000 | 7,736 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 4,196.00000 | 4,275 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 5.00000 | 0,004 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Call | | 5.00000 | 0,005 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Put | | 8,314.00000 | 8,234 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Call | | 23.00000 | 0,024 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Put | | 6,332.00000 | 6,253 | 27.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 178.00000 | 0,187 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 2,487.00000 | 2,416 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 3,700.00000 | 3,779 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 9.00000 | 0,008 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Call | | 3.00000 | 0,003 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Put | | 8,912.00000 | 8,832 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 14.00000 | 0,015 | 27.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 6,923.00000 | 6,844 | 27.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Call | | 5.00000 | 0,005 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Put | | 8,364.00000 | 8,284 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Call | | 22.00000 | 0,023 | 27.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Put | | 6,381.00000 | 6,302 | 27.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Call | | 65.00000 | 0,068 | 25.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Put | | 4,424.00000 | 4,347 | 25.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 173.00000 | 0,182 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 2,532.00000 | 2,461 | 22.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|----|------------|-------------------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|-----------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 3,651.00000 | 3,730 | 22.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 10.00000 | 0,009 | 22.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Call | | 4.00000 | 0,004 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Put | | 8,613.00000 | 8,533 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Call | | 18.00000 | 0,019 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Put | | 6,627.00000 | 6,548 | 27.41 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | | | 0.08660 | 0.08430 | | 23.36 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Call | | 651.00000 | 0,008 | 23.36 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Put | | 221.00000 | 0,002 | 23.36 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Call | | 266.00000 | 0,003 | 27.36 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Put | | 836.00000 | 0,007 | 27.36 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Call | | 1,444.00000 | 0,017 | 22.59 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Put | | 14.00000 | 0,000 | 22.59 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.08820 | 0.08590 | | 27.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Call | | 913.00000 | 0,011 | 23.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Put | | 323.00000 | 0,002 | 23.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Call | | 519.00000 | 0,006 | 27.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Put | | 929.00000 | 0,008 | 27.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Call | | 1,637.00000 | 0,018 | 19.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Put | | 47.00000 | 0,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | | | 11.10230 | 11.01750 | | 14.97 | 110,423,475.80 | 9,946 | 20,928.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.70 | Put | | 8,683.00000 | 8,598 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 56.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.70 | Put | | 6,683.00000 | 6,598 | 56.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.80 | Put | | 8,783.00000 | 8,698 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 56.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.80 | Put | | 6,783.00000 | 6,698 | 56.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.45 | Put | | 8,433.00000 | 8,348 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 55.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.45 | Put | | 6,433.00000 | 6,348 | 55.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 47.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.45 | Put | | 4,433.00000 | 4,348 | 47.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Call | | 1,568.00000 | 1,652 | 21.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.45 | Put | | 1.00000 | 0,000 | 21.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | | 2,568.00000 | 2,652 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Call | | 3,568.00000 | 3,652 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.45 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.35 | Put | | 8,333.00000 | 8,248 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 55.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.35 | Put | | 6,333.00000 | 6,248 | 55.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 47.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.35 | Put | | 4,333.00000 | 4,248 | 47.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 18.00000 | 0,023 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 351.00000 | 0,271 | 17.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 669.00000 | 0,753 | 21.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 2.00000 | 0,001 | 21.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Call | | 1,668.00000 | 1,752 | 21.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.35 | Put | | 1.00000 | 0,000 | 21.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 2,668.00000 | 2,752 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.35 | Call | | 3,668.00000 | 3,752 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.35 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.25 | Put | | 8,233.00000 | 8,148 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 55.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.25 | Put | | 6,233.00000 | 6,148 | 55.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Call | | 30.00000 | 0,039 | 16.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.25 | Put | | 263.00000 | 0,187 | 16.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Call | | 768.00000 | 0,853 | 22.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.25 | Put | | 1.00000 | 0,001 | 22.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Call | | 2,768.00000 | 2,852 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.25 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Call | | 3,768.00000 | 3,852 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.25 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.60 | Put | | 8,583.00000 | 8,498 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 56.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.60 | Put | | 6,583.00000 | 6,498 | 56.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 57.90 | 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 | 14/12/2009 | Foreign Exchange Future | 19.85 | Put | | 8,833.00000 | 8,748 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 56.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.85 | Put | | 6,833.00000 | 6,748 | 56.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.90 | Put | | 8,883.00000 | 8,798 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 56.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.90 | Put | | 6,883.00000 | 6,798 | 56.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.75 | Put | | 8,733.00000 | 8,648 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 56.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.75 | Put | | 6,733.00000 | 6,648 | 56.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.65 | Put | | 8,633.00000 | 8,548 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 56.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.65 | Put | | 6,633.00000 | 6,548 | 56.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.50 | Put | | 8,483.00000 | 8,398 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 55.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.50 | Put | | 6,483.00000 | 6,398 | 55.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.40 | Put | | 8,383.00000 | 8,298 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 55.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.40 | Put | | 6,383.00000 | 6,298 | 55.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 47.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.40 | Put | | 4,383.00000 | 4,298 | 47.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Call | | 14.00000 | 0,017 | 18.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.40 | Put | | 397.00000 | 0,315 | 18.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 620.00000 | 0,703 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 3.00000 | 0,001 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Call | | 1,618.00000 | 1,702 | 21.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.40 | Put | | 1.00000 | 0,000 | 21.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 2,618.00000 | 2,702 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Call | | 3,618.00000 | 3,702 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.40 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.30 | Put | | 8,283.00000 | 8,198 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 55.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.30 | Put | | 6,283.00000 | 6,198 | 55.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.20 | Put | | 8,183.00000 | 8,098 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 55.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.20 | Put | | 6,183.00000 | 6,098 | 55.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 46.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.20 | Put | | 4,183.00000 | 4,098 | 46.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 42.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.20 | Put | | 3,183.00000 | 3,098 | 42.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 38.00000 | 0,051 | 16.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 221.00000 | 0,149 | 16.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Call | | 818.00000 | 0,903 | 23.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.20 | Put | | 1.00000 | 0,001 | 23.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 1,818.00000 | 1,902 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 1.00000 | 0,000 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Call | | 2,818.00000 | 2,902 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Call | | 3,818.00000 | 3,902 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.20 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 47.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.30 | Put | | 4,283.00000 | 4,198 | 47.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 42.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.30 | Put | | 3,283.00000 | 3,198 | 42.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Call | | 23.00000 | 0,030 | 17.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.30 | Put | | 306.00000 | 0,228 | 17.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Call | | 719.00000 | 0,803 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.30 | Put | | 2.00000 | 0,001 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Call | | 1,718.00000 | 1,802 | 20.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.30 | Put | | 1.00000 | 0,000 | 20.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Call | | 2,718.00000 | 2,802 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.30 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Call | | 3,718.00000 | 3,802 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.30 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 48.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.50 | Put | | 4,483.00000 | 4,398 | 48.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 43.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 3,483.00000 | 3,398 | 43.66 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Call | | 9.00000 | 0,010 | 19.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.50 | Put | | 492.00000 | 0,408 | 19.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 522.00000 | 0,604 | 20.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 5.00000 | 0,002 | 20.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Call | | 1,518.00000 | 1,602 | 21.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.50 | Put | | 1.00000 | 0,000 | 21.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 2,518.00000 | 2,602 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Call | | 3,518.00000 | 3,602 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.50 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 48.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.60 | Put | | 4,583.00000 | 4,498 | 48.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Call | | 6.00000 | 0,006 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.60 | Put | | 589.00000 | 0,504 | 20.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Call | | 1,418.00000 | 1,502 | 22.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.60 | Put | | 1.00000 | 0,000 | 22.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 2,418.00000 | 2,502 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Call | | 3,418.00000 | 3,502 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.60 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 49.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.75 | Put | | 4,733.00000 | 4,648 | 49.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Call | | 1,268.00000 | 1,352 | 22.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.75 | Put | | 1.00000 | 0,000 | 22.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 2,268.00000 | 2,352 | 20.14 | 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 | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Call | | 3,268.00000 | 3,352 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.75 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 49.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.85 | Put | | 4,833.00000 | 4,748 | 49.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 204.00000 | 0,271 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 37.00000 | 0,019 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 1,168.00000 | 1,252 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 1.00000 | 0,000 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 2,168.00000 | 2,252 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Call | | 3,168.00000 | 3,252 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 50.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.05 | Put | | 5,033.00000 | 4,948 | 50.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 46.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.05 | Put | | 4,033.00000 | 3,948 | 46.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Call | | 968.00000 | 1,052 | 24.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.05 | Put | | 1.00000 | 0,000 | 24.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Call | | 1,968.00000 | 2,052 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.05 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Call | | 2,968.00000 | 3,052 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 50.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.10 | Put | | 5,083.00000 | 4,998 | 50.89 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Call | | 63.00000 | 0,086 | 14.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.10 | Put | | 146.00000 | 0,084 | 14.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Call | | 918.00000 | 1,002 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.10 | Put | | 1.00000 | 0,000 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.10 | Call | | 2,918.00000 | 3,002 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.10 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 50.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.00 | Put | | 4,983.00000 | 4,898 | 50.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 45.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.00 | Put | | 3,983.00000 | 3,898 | 45.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Call | | 1.00000 | 0,001 | 25.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.00 | Put | | 984.00000 | 0,899 | 25.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 101.00000 | 0,150 | 15.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 84.00000 | 0,048 | 15.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Call | | 1,018.00000 | 1,102 | 23.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.00 | Put | | 1.00000 | 0,000 | 23.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 2,018.00000 | 2,102 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Call | | 3,018.00000 | 3,102 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 49.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.90 | Put | | 4,883.00000 | 4,798 | 49.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 45.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 3,883.00000 | 3,798 | 45.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.90 | Call | | 2.00000 | 0,001 | 23.91 | 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 | 14/12/2009 | Foreign Exchange Future | 11.90 | Put | | 885.00000 | 0,799 | 23.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 166.00000 | 0,228 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 49.00000 | 0,026 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Call | | 1,118.00000 | 1,202 | 23.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.90 | Put | | 1.00000 | 0,000 | 23.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 2,118.00000 | 2,202 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Call | | 3,118.00000 | 3,202 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Call | | 7.00000 | 0,008 | 20.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.55 | Put | | 540.00000 | 0,456 | 20.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 48.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.65 | Put | | 4,633.00000 | 4,548 | 48.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Call | | 1,368.00000 | 1,452 | 22.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.65 | Put | | 1.00000 | 0,000 | 22.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 2,368.00000 | 2,452 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Call | | 3,368.00000 | 3,452 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.65 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 49.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.70 | Put | | 4,683.00000 | 4,598 | 49.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 44.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.70 | Put | | 3,683.00000 | 3,598 | 44.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Call | | 4.00000 | 0,004 | 21.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.70 | Put | | 687.00000 | 0,602 | 21.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 333.00000 | 0,409 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 16.00000 | 0,007 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Call | | 1,318.00000 | 1,402 | 22.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.70 | Put | | 1.00000 | 0,000 | 22.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 2,318.00000 | 2,402 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Call | | 3,318.00000 | 3,402 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.70 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 49.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.80 | Put | | 4,783.00000 | 4,698 | 49.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 45.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 3,783.00000 | 3,698 | 45.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Call | | 2.00000 | 0,002 | 22.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.80 | Put | | 785.00000 | 0,700 | 22.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 245.00000 | 0,316 | 17.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 28.00000 | 0,014 | 17.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Call | | 1,218.00000 | 1,302 | 23.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.80 | Put | | 1.00000 | 0,000 | 23.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 2,218.00000 | 2,302 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Call | | 3,218.00000 | 3,302 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.80 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Call | | 1.00000 | 0,001 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.05 | Put | | 1,034.00000 | 0,949 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Call | | 2.00000 | 0,002 | 23.35 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.85 | Put | | 835.00000 | 0,750 | 23.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Call | | 3.00000 | 0,003 | 22.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.75 | Put | | 736.00000 | 0,651 | 22.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 56.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.10 | Put | | 7,083.00000 | 6,998 | 56.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 53.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.60 | Put | | 5,583.00000 | 5,498 | 53.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 46.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 4,083.00000 | 3,998 | 46.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Call | | 1.00000 | 0,001 | 26.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.10 | Put | | 1,084.00000 | 0,999 | 26.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 426.00000 | 0,506 | 19.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 9.00000 | 0,004 | 19.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 1,918.00000 | 2,002 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 56.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.25 | Put | | 7,233.00000 | 7,148 | 56.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 53.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.75 | Put | | 5,733.00000 | 5,648 | 53.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 47.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.25 | Put | | 4,233.00000 | 4,148 | 47.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 288.00000 | 0,362 | 18.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 21.00000 | 0,010 | 18.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Call | | 1,768.00000 | 1,852 | 20.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.25 | Put | | 1.00000 | 0,000 | 20.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 57.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.55 | Put | | 7,533.00000 | 7,448 | 57.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 55.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.05 | Put | | 6,033.00000 | 5,948 | 55.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 48.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.55 | Put | | 4,533.00000 | 4,448 | 48.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Call | | 80.00000 | 0,116 | 15.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.05 | Put | | 113.00000 | 0,064 | 15.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Call | | 1,468.00000 | 1,552 | 21.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.55 | Put | | 1.00000 | 0,000 | 21.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 44.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 3,733.00000 | 3,648 | 44.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Call | | 1.00000 | 0,001 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.95 | Put | | 934.00000 | 0,849 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Call | | 11.00000 | 0,013 | 18.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.45 | Put | | 444.00000 | 0,361 | 18.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 132.00000 | 0,188 | 16.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 65.00000 | 0,036 | 16.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 571.00000 | 0,654 | 21.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 4.00000 | 0,002 | 21.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 44.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.65 | Put | | 3,633.00000 | 3,548 | 44.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Call | | 1.00000 | 0,001 | 26.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.15 | Put | | 1,134.00000 | 1,049 | 26.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Call | | 5.00000 | 0,005 | 21.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.65 | Put | | 638.00000 | 0,553 | 21.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Call | | 49.00000 | 0,067 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 11.15 | Put | | 182.00000 | 0,115 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 379.00000 | 0,457 | 19.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 12.00000 | 0,005 | 19.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 27.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.25 | Put | | 1,233.00000 | 1,148 | 27.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 44.11 | 0.00 | 0 | 12,295.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 3,583.00000 | 3,498 | 44.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Call | | 1.00000 | 0,000 | 27.26 | 0.00 | 0 | 12,295.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.20 | Put | | 1,184.00000 | 1,098 | 27.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 28.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.30 | Put | | 1,283.00000 | 1,198 | 28.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 30.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 1,433.00000 | 1,348 | 30.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 28.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 1,333.00000 | 1,248 | 28.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 32.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 1,683.00000 | 1,598 | 32.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 31.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.60 | Put | | 1,583.00000 | 1,498 | 31.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 30.61 | 0.00 | 0 | 80.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 1,483.00000 | 1,398 | 30.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 29.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 1,383.00000 | 1,298 | 29.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 34.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 1,833.00000 | 1,748 | 34.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 33.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.75 | Put | | 1,733.00000 | 1,648 | 33.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 32.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 1,633.00000 | 1,548 | 32.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 31.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.55 | Put | | 1,533.00000 | 1,448 | 31.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 33.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 1,783.00000 | 1,698 | 33.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 36.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 1,983.00000 | 1,898 | 36.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 35.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 1,883.00000 | 1,798 | 35.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 35.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 1,933.00000 | 1,848 | 35.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 41.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.10 | Put | | 3,083.00000 | 2,998 | 41.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 37.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 2,083.00000 | 1,998 | 37.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 38.45 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.35 | Put | | 2,333.00000 | 2,248 | 38.45 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 37.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.15 | Put | | 2,133.00000 | 2,048 | 37.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 36.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 2,033.00000 | 1,948 | 36.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 41.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.00 | Put | | 2,983.00000 | 2,898 | 41.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 40.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.90 | Put | | 2,883.00000 | 2,798 | 40.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 40.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.80 | Put | | 2,783.00000 | 2,698 | 40.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 40.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.70 | Put | | 2,683.00000 | 2,598 | 40.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 39.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.60 | Put | | 2,583.00000 | 2,498 | 39.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 39.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.50 | Put | | 2,483.00000 | 2,398 | 39.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 38.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.40 | Put | | 2,383.00000 | 2,298 | 38.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 38.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.30 | Put | | 2,283.00000 | 2,198 | 38.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 37.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 2,183.00000 | 2,098 | 37.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 42.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.25 | Put | | 3,233.00000 | 3,148 | 42.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 42.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.15 | Put | | 3,133.00000 | 3,048 | 42.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 41.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.05 | Put | | 3,033.00000 | 2,948 | 41.62 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 41.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.95 | Put | | 2,933.00000 | 2,848 | 41.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.85 | Put | | 2,833.00000 | 2,748 | 40.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 40.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.75 | Put | | 2,733.00000 | 2,648 | 40.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 39.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.65 | Put | | 2,633.00000 | 2,548 | 39.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 39.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.55 | Put | | 2,533.00000 | 2,448 | 39.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 38.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.45 | Put | | 2,433.00000 | 2,348 | 38.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 38.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 13.25 | Put | | 2,233.00000 | 2,148 | 38.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 45.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 3,833.00000 | 3,748 | 45.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 57.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 18.95 | Put | | 7,933.00000 | 7,848 | 57.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 54.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 16.95 | Put | | 5,933.00000 | 5,848 | 54.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 45.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 3,933.00000 | 3,848 | 45.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Call | | 1,068.00000 | 1,152 | 23.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.95 | Put | | 1.00000 | 0,000 | 23.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 2,068.00000 | 2,152 | 20.14 | 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 | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Call | | 3,068.00000 | 3,152 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 6.95 | Call | | 4,068.00000 | 4,152 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 6.95 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Call | | 0.00000 | 0,000 | 57.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.00 | Put | | 7,983.00000 | 7,898 | 57.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Call | | 0.00000 | 0,000 | 54.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.00 | Put | | 5,983.00000 | 5,898 | 54.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Call | | 4,018.00000 | 4,102 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.00 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 57.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.05 | Put | | 8,033.00000 | 7,948 | 57.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Call | | 3,968.00000 | 4,052 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.05 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.15 | Put | | 8,133.00000 | 8,048 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 55.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.15 | Put | | 6,133.00000 | 6,048 | 55.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 46.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 15.15 | Put | | 4,133.00000 | 4,048 | 46.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Call | | 868.00000 | 0,952 | 23.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.15 | Put | | 1.00000 | 0,000 | 23.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Call | | 1,868.00000 | 1,952 | 20.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 9.15 | Put | | 1.00000 | 0,000 | 20.34 | 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 | 14/12/2009 | Foreign Exchange Future | 8.15 | Call | | 2,868.00000 | 2,952 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Call | | 3,868.00000 | 3,952 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.15 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.10 | Put | | 8,083.00000 | 7,998 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 55.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.10 | Put | | 6,083.00000 | 5,998 | 55.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.10 | Call | | 3,918.00000 | 4,002 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.10 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 19.55 | Put | | 8,533.00000 | 8,448 | 57.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 55.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 17.55 | Put | | 6,533.00000 | 6,448 | 55.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 473.00000 | 0,555 | 20.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 6.00000 | 0,003 | 20.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 2,468.00000 | 2,552 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Call | | 3,468.00000 | 3,552 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/12/2009 | Foreign Exchange Future | 7.55 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | | | 11.29740 | 11.21100 | | 16.73 | 27,656,035.20 | 2,448 | 7,980.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 8,439.00000 | 8,353 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 1.00000 | 0,001 | 29.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 6,440.00000 | 6,354 | 29.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 8.00000 | 0,011 | 29.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 4,447.00000 | 4,364 | 29.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 45.00000 | 0,052 | 25.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 2,484.00000 | 2,405 | 25.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 249.00000 | 0,272 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 688.00000 | 0,625 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 712.00000 | 0,781 | 16.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 151.00000 | 0,134 | 16.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 1,580.00000 | 1,666 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 19.00000 | 0,019 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 2,564.00000 | 2,651 | 21.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 3.00000 | 0,004 | 21.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 3,562.00000 | 3,648 | 26.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 1.00000 | 0,001 | 26.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 8,689.00000 | 8,603 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 1.00000 | 0,001 | 29.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 6,690.00000 | 6,604 | 29.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 8,789.00000 | 8,703 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 1.00000 | 0,001 | 29.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 6,790.00000 | 6,704 | 29.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 8,539.00000 | 8,453 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 1.00000 | 0,001 | 29.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 6,540.00000 | 6,454 | 29.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 105.00000 | 0,115 | 21.62 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 1,494.00000 | 1,418 | 21.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 8,339.00000 | 8,253 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 1.00000 | 0,001 | 28.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 6,340.00000 | 6,254 | 28.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 9.00000 | 0,013 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 4,348.00000 | 4,266 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 49.00000 | 0,056 | 24.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 2,388.00000 | 2,309 | 24.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 275.00000 | 0,301 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 614.00000 | 0,554 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 784.00000 | 0,857 | 16.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 123.00000 | 0,110 | 16.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 1,677.00000 | 1,762 | 18.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 16.00000 | 0,015 | 18.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 2,664.00000 | 2,750 | 22.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 3.00000 | 0,003 | 22.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 3,662.00000 | 3,748 | 26.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 1.00000 | 0,001 | 26.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 8,189.00000 | 8,103 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 1.00000 | 0,001 | 28.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 6,190.00000 | 6,104 | 28.65 | 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 | 15.40 | Call | | 11.00000 | 0,015 | 29.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 4,200.00000 | 4,118 | 29.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 56.00000 | 0,063 | 24.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 2,245.00000 | 2,166 | 24.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 320.00000 | 0,350 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 509.00000 | 0,453 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 899.00000 | 0,976 | 16.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 88.00000 | 0,079 | 16.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 1,823.00000 | 1,908 | 18.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 12.00000 | 0,011 | 18.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 2,813.00000 | 2,900 | 23.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 2.00000 | 0,003 | 23.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 3,812.00000 | 3,898 | 27.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 1.00000 | 0,001 | 27.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 8,239.00000 | 8,153 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 1.00000 | 0,001 | 28.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 6,240.00000 | 6,154 | 28.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 10.00000 | 0,014 | 29.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 4,249.00000 | 4,167 | 29.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 54.00000 | 0,061 | 24.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 2,293.00000 | 2,214 | 24.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 304.00000 | 0,333 | 17.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 543.00000 | 0,486 | 17.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 860.00000 | 0,936 | 16.38 | 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 | 10.45 | Put | | 99.00000 | 0,089 | 16.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 1,774.00000 | 1,860 | 18.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 13.00000 | 0,013 | 18.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 2,763.00000 | 2,850 | 22.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 2.00000 | 0,003 | 22.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 3,762.00000 | 3,848 | 27.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 1.00000 | 0,001 | 27.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 8,589.00000 | 8,503 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 1.00000 | 0,001 | 29.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 6,590.00000 | 6,504 | 29.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 8,839.00000 | 8,753 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 1.00000 | 0,001 | 29.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 6,840.00000 | 6,754 | 29.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 8,889.00000 | 8,803 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 1.00000 | 0,001 | 29.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 6,890.00000 | 6,804 | 29.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 8,739.00000 | 8,653 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 1.00000 | 0,001 | 29.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 6,740.00000 | 6,654 | 29.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 8,639.00000 | 8,553 | 31.78 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 1.00000 | 0,001 | 29.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 6,640.00000 | 6,554 | 29.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Put | | 8,489.00000 | 8,403 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 1.00000 | 0,001 | 29.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 6,490.00000 | 6,404 | 29.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 8,389.00000 | 8,303 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 1.00000 | 0,001 | 28.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 6,390.00000 | 6,304 | 28.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 9.00000 | 0,012 | 29.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 4,398.00000 | 4,315 | 29.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 47.00000 | 0,054 | 25.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 2,436.00000 | 2,357 | 25.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 261.00000 | 0,286 | 17.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 650.00000 | 0,589 | 17.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 748.00000 | 0,819 | 16.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 137.00000 | 0,122 | 16.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 1,628.00000 | 1,714 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 17.00000 | 0,017 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 2,614.00000 | 2,701 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 3.00000 | 0,004 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 3,612.00000 | 3,698 | 26.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 1.00000 | 0,001 | 26.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 8,289.00000 | 8,203 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 1.00000 | 0,001 | 28.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 6,290.00000 | 6,204 | 28.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 8,139.00000 | 8,053 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 1.00000 | 0,001 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 6,140.00000 | 6,054 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 12.00000 | 0,016 | 29.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 4,151.00000 | 4,069 | 29.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 26.00000 | 0,031 | 27.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 3,165.00000 | 3,084 | 27.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 59.00000 | 0,066 | 24.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 2,198.00000 | 2,119 | 24.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 130.00000 | 0,142 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 1,269.00000 | 1,195 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 337.00000 | 0,368 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 476.00000 | 0,421 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 939.00000 | 1,018 | 16.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 78.00000 | 0,071 | 16.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 1,872.00000 | 1,957 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 11.00000 | 0,010 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 2,863.00000 | 2,950 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 2.00000 | 0,003 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 3,862.00000 | 3,948 | 27.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 1.00000 | 0,001 | 27.86 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 10.00000 | 0,014 | 29.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 4,299.00000 | 4,217 | 29.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 23.00000 | 0,028 | 27.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 3,312.00000 | 3,231 | 27.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 51.00000 | 0,059 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 2,340.00000 | 2,262 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 114.00000 | 0,125 | 21.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 1,403.00000 | 1,328 | 21.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 289.00000 | 0,316 | 17.49 | 0.00 | 0 | 24.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 578.00000 | 0,519 | 17.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 821.00000 | 0,896 | 16.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 110.00000 | 0,099 | 16.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 1,725.00000 | 1,811 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 14.00000 | 0,014 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 2,714.00000 | 2,800 | 22.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 3.00000 | 0,003 | 22.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 3,712.00000 | 3,798 | 27.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 1.00000 | 0,001 | 27.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 8.00000 | 0,011 | 29.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 4,497.00000 | 4,414 | 29.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 20.00000 | 0,025 | 27.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 3,509.00000 | 3,428 | 27.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 43.00000 | 0,050 | 25.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 2,532.00000 | 2,453 | 25.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 97.00000 | 0,106 | 22.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 1,586.00000 | 1,509 | 22.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 237.00000 | 0,259 | 18.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 726.00000 | 0,662 | 18.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 678.00000 | 0,745 | 16.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 167.00000 | 0,148 | 16.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 1,532.00000 | 1,617 | 17.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 21.00000 | 0,020 | 17.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 2,515.00000 | 2,601 | 21.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 4.00000 | 0,004 | 21.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 3,512.00000 | 3,598 | 26.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 1.00000 | 0,001 | 26.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 7.00000 | 0,010 | 29.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 4,546.00000 | 4,463 | 29.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 19.00000 | 0,024 | 28.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 3,558.00000 | 3,477 | 28.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 42.00000 | 0,048 | 25.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 2,581.00000 | 2,501 | 25.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 93.00000 | 0,102 | 22.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 1,632.00000 | 1,555 | 22.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 225.00000 | 0,247 | 18.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 764.00000 | 0,700 | 18.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 645.00000 | 0,710 | 16.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 184.00000 | 0,163 | 16.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 1,484.00000 | 1,570 | 17.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 23.00000 | 0,023 | 17.81 | 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 | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 2,465.00000 | 2,551 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 4.00000 | 0,004 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 3,462.00000 | 3,548 | 26.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 1.00000 | 0,001 | 26.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 6.00000 | 0,008 | 29.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 4,745.00000 | 4,661 | 29.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 17.00000 | 0,021 | 28.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 3,756.00000 | 3,674 | 28.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 35.00000 | 0,041 | 25.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 2,774.00000 | 2,694 | 25.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 80.00000 | 0,088 | 22.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 1,819.00000 | 1,741 | 22.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 186.00000 | 0,204 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 925.00000 | 0,857 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 522.00000 | 0,578 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 261.00000 | 0,231 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 1,295.00000 | 1,380 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 34.00000 | 0,033 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 2,266.00000 | 2,353 | 20.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 5.00000 | 0,006 | 20.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 3,262.00000 | 3,349 | 25.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,002 | 25.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 5.00000 | 0,007 | 29.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 4,794.00000 | 4,710 | 29.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 16.00000 | 0,021 | 28.77 | 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 | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 3,805.00000 | 3,724 | 28.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 34.00000 | 0,040 | 26.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 2,823.00000 | 2,743 | 26.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 77.00000 | 0,085 | 23.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 1,866.00000 | 1,788 | 23.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 178.00000 | 0,195 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 967.00000 | 0,898 | 19.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 494.00000 | 0,548 | 16.61 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 283.00000 | 0,251 | 16.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 1,248.00000 | 1,333 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 37.00000 | 0,036 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 2,217.00000 | 2,303 | 20.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 6.00000 | 0,006 | 20.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 3,212.00000 | 3,299 | 24.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,002 | 24.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 6.00000 | 0,009 | 29.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 4,645.00000 | 4,562 | 29.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 18.00000 | 0,023 | 28.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 3,657.00000 | 3,576 | 28.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 38.00000 | 0,045 | 25.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 2,677.00000 | 2,598 | 25.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 86.00000 | 0,095 | 22.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 1,725.00000 | 1,648 | 22.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 205.00000 | 0,224 | 18.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 844.00000 | 0,777 | 18.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 581.00000 | 0,642 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 220.00000 | 0,195 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 1,389.00000 | 1,474 | 17.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 28.00000 | 0,027 | 17.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 2,366.00000 | 2,452 | 21.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 5.00000 | 0,005 | 21.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 3,362.00000 | 3,448 | 25.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,001 | 25.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 7.00000 | 0,009 | 29.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 4,596.00000 | 4,512 | 29.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 19.00000 | 0,023 | 28.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 3,608.00000 | 3,526 | 28.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 40.00000 | 0,046 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 2,629.00000 | 2,549 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 90.00000 | 0,098 | 22.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 1,679.00000 | 1,601 | 22.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 215.00000 | 0,235 | 18.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 804.00000 | 0,738 | 18.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 612.00000 | 0,675 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 201.00000 | 0,178 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 1,436.00000 | 1,522 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 25.00000 | 0,025 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 2,415.00000 | 2,502 | 21.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 4.00000 | 0,005 | 21.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 3,412.00000 | 3,498 | 25.77 | 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 | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 1.00000 | 0,001 | 25.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 6.00000 | 0,008 | 29.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 4,695.00000 | 4,611 | 29.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 17.00000 | 0,022 | 28.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 3,706.00000 | 3,625 | 28.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 37.00000 | 0,043 | 25.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 2,726.00000 | 2,646 | 25.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 83.00000 | 0,091 | 22.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 1,772.00000 | 1,694 | 22.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 195.00000 | 0,214 | 18.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 884.00000 | 0,817 | 18.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 551.00000 | 0,609 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 240.00000 | 0,212 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 1,342.00000 | 1,427 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 31.00000 | 0,030 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 2,316.00000 | 2,402 | 20.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 5.00000 | 0,005 | 20.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 3,312.00000 | 3,399 | 25.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,002 | 25.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 4.00000 | 0,006 | 29.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 4,943.00000 | 4,859 | 29.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 15.00000 | 0,019 | 29.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 3,954.00000 | 3,872 | 29.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 30.00000 | 0,036 | 26.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 2,969.00000 | 2,889 | 26.51 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 69.00000 | 0,076 | 23.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 2,008.00000 | 1,929 | 23.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 155.00000 | 0,169 | 19.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 1,094.00000 | 1,022 | 19.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 416.00000 | 0,463 | 16.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 355.00000 | 0,316 | 16.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 1,110.00000 | 1,195 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 49.00000 | 0,048 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 2,068.00000 | 2,155 | 19.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 7.00000 | 0,008 | 19.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 3,063.00000 | 3,149 | 24.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 2.00000 | 0,002 | 24.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 5.00000 | 0,007 | 29.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 4,844.00000 | 4,760 | 29.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 16.00000 | 0,020 | 28.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 3,855.00000 | 3,773 | 28.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 33.00000 | 0,039 | 26.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 2,872.00000 | 2,792 | 26.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 74.00000 | 0,082 | 23.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 1,913.00000 | 1,835 | 23.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 169.00000 | 0,186 | 19.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 1,008.00000 | 0,939 | 19.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 467.00000 | 0,518 | 16.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 306.00000 | 0,271 | 16.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 1,201.00000 | 1,287 | 17.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 40.00000 | 0,040 | 17.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 2,167.00000 | 2,254 | 20.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 6.00000 | 0,007 | 20.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 3,162.00000 | 3,249 | 24.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,002 | 24.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 5.00000 | 0,006 | 29.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 4,894.00000 | 4,809 | 29.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 15.00000 | 0,020 | 29.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 3,904.00000 | 3,823 | 29.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 31.00000 | 0,037 | 26.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 2,920.00000 | 2,840 | 26.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 72.00000 | 0,079 | 23.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 1,961.00000 | 1,882 | 23.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 441.00000 | 0,490 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 330.00000 | 0,293 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 1,155.00000 | 1,241 | 16.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 44.00000 | 0,044 | 16.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 2,118.00000 | 2,204 | 19.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 7.00000 | 0,007 | 19.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 3,112.00000 | 3,199 | 24.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 1.00000 | 0,002 | 24.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 4.00000 | 0,005 | 29.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 4,993.00000 | 4,908 | 29.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 14.00000 | 0,018 | 29.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 4,003.00000 | 3,921 | 29.30 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 29.00000 | 0,035 | 26.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 3,018.00000 | 2,938 | 26.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 67.00000 | 0,074 | 23.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 2,056.00000 | 1,977 | 23.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 148.00000 | 0,162 | 20.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 1,137.00000 | 1,065 | 20.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 392.00000 | 0,437 | 16.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 381.00000 | 0,340 | 16.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 1,064.00000 | 1,149 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 53.00000 | 0,052 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 2,019.00000 | 2,105 | 19.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 8.00000 | 0,008 | 19.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 3,013.00000 | 3,099 | 23.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 2.00000 | 0,002 | 23.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 4.00000 | 0,005 | 29.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 5,043.00000 | 4,958 | 29.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 13.00000 | 0,018 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 4,052.00000 | 3,971 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 28.00000 | 0,033 | 26.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 3,067.00000 | 2,986 | 26.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 64.00000 | 0,071 | 24.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 2,103.00000 | 2,024 | 24.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 141.00000 | 0,155 | 20.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 1,180.00000 | 1,108 | 20.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 373.00000 | 0,412 | 16.71 | 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 | 11.25 | Put | | 412.00000 | 0,365 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 1,022.00000 | 1,104 | 16.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 61.00000 | 0,057 | 16.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 1,970.00000 | 2,056 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 9.00000 | 0,009 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 2,963.00000 | 3,049 | 23.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 2.00000 | 0,002 | 23.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 162.00000 | 0,177 | 19.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 1,051.00000 | 0,980 | 19.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 31.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 7,939.00000 | 7,853 | 31.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 1.00000 | 0,001 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 5,940.00000 | 5,854 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 4,061.00000 | 4,148 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,001 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 8,089.00000 | 8,003 | 31.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 1.00000 | 0,001 | 28.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 6,090.00000 | 6,004 | 28.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 13.00000 | 0,017 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 4,102.00000 | 4,020 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 61.00000 | 0,069 | 24.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 2,150.00000 | 2,072 | 24.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 354.00000 | 0,387 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 443.00000 | 0,390 | 16.73 | 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 | 10.30 | Call | | 980.00000 | 1,060 | 16.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 69.00000 | 0,063 | 16.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 1,921.00000 | 2,006 | 19.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 10.00000 | 0,009 | 19.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 2,913.00000 | 2,999 | 23.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 2.00000 | 0,002 | 23.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 3,912.00000 | 3,998 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 1.00000 | 0,001 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 31.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 8,039.00000 | 7,953 | 31.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 1.00000 | 0,001 | 28.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 6,040.00000 | 5,954 | 28.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 3,961.00000 | 4,048 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 0,001 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 31.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 7,889.00000 | 7,803 | 31.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 1.00000 | 0,001 | 28.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 5,890.00000 | 5,804 | 28.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 4,111.00000 | 4,198 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,001 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 31.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 7,989.00000 | 7,903 | 31.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 1.00000 | 0,001 | 28.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 5,990.00000 | 5,904 | 28.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 4,011.00000 | 4,098 | 28.09 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,001 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.48570 | 11.39810 | | 17.53 | 0.00 | 0 | 2,473.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 363.00000 | 0,386 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 1,065.00000 | 1,000 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 412.00000 | 0,438 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 914.00000 | 0,852 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 386.00000 | 0,411 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 988.00000 | 0,925 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 4.00000 | 0,014 | 32.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 7,906.00000 | 7,828 | 32.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 30.00000 | 0,036 | 30.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 5,932.00000 | 5,850 | 30.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 72.00000 | 0,079 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 3,974.00000 | 3,893 | 27.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 185.00000 | 0,196 | 22.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 2,087.00000 | 2,010 | 22.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 616.00000 | 0,661 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 518.00000 | 0,475 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 1,227.00000 | 1,310 | 16.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 129.00000 | 0,124 | 16.47 | 0.00 | 0 | 271.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 2,121.00000 | 2,214 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 23.00000 | 0,028 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 3,107.00000 | 3,195 | 21.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 9.00000 | 0,009 | 21.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 4,100.00000 | 4,188 | 24.15 | 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 | 7.30 | Put | | 2.00000 | 0,002 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 3.00000 | 0,012 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 8,205.00000 | 8,126 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 24.00000 | 0,032 | 30.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 6,226.00000 | 6,146 | 30.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 63.00000 | 0,071 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 4,265.00000 | 4,185 | 27.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 158.00000 | 0,169 | 23.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 2,360.00000 | 2,283 | 23.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 501.00000 | 0,533 | 17.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 703.00000 | 0,647 | 17.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 1,007.00000 | 1,077 | 16.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 209.00000 | 0,191 | 16.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 1,836.00000 | 1,928 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 38.00000 | 0,042 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 2,810.00000 | 2,898 | 20.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 12.00000 | 0,012 | 20.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 3,802.00000 | 3,890 | 23.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 4.00000 | 0,004 | 23.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 2.00000 | 0,012 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 8,304.00000 | 8,226 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 22.00000 | 0,031 | 30.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 6,324.00000 | 6,245 | 30.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 60.00000 | 0,067 | 27.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 4,362.00000 | 4,281 | 27.83 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 150.00000 | 0,161 | 23.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 2,452.00000 | 2,375 | 23.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 469.00000 | 0,499 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 771.00000 | 0,713 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 942.00000 | 1,008 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 244.00000 | 0,222 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 1,744.00000 | 1,835 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 46.00000 | 0,049 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 2,711.00000 | 2,800 | 19.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 13.00000 | 0,014 | 19.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 3,702.00000 | 3,790 | 23.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 4.00000 | 0,004 | 23.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 3.00000 | 0,014 | 32.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 7,955.00000 | 7,878 | 32.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 30.00000 | 0,036 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 5,982.00000 | 5,900 | 30.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 71.00000 | 0,078 | 27.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 4,023.00000 | 3,942 | 27.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 181.00000 | 0,192 | 22.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 2,133.00000 | 2,056 | 22.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 594.00000 | 0,637 | 17.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 546.00000 | 0,501 | 17.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 1,187.00000 | 1,269 | 16.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 139.00000 | 0,133 | 16.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 2,072.00000 | 2,165 | 17.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 24.00000 | 0,029 | 17.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 3,057.00000 | 3,145 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 9.00000 | 0,009 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 4,051.00000 | 4,138 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 3.00000 | 0,002 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 3.00000 | 0,014 | 32.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 8,005.00000 | 7,928 | 32.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 29.00000 | 0,035 | 30.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 6,031.00000 | 5,949 | 30.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 70.00000 | 0,076 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 4,072.00000 | 3,990 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 176.00000 | 0,187 | 22.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 2,178.00000 | 2,101 | 22.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 573.00000 | 0,614 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 575.00000 | 0,528 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 1,148.00000 | 1,228 | 16.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 150.00000 | 0,142 | 16.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 2,023.00000 | 2,117 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 25.00000 | 0,031 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 3,008.00000 | 3,096 | 20.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 10.00000 | 0,010 | 20.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 4,001.00000 | 4,089 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 3.00000 | 0,003 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 3.00000 | 0,013 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 8,155.00000 | 8,077 | 32.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 25.00000 | 0,033 | 30.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 6,177.00000 | 6,097 | 30.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 65.00000 | 0,072 | 27.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 4,217.00000 | 4,136 | 27.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 162.00000 | 0,174 | 23.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 2,314.00000 | 2,238 | 23.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 518.00000 | 0,551 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 670.00000 | 0,615 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 1,041.00000 | 1,112 | 16.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 193.00000 | 0,176 | 16.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 1,882.00000 | 1,974 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 34.00000 | 0,038 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 2,859.00000 | 2,947 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 11.00000 | 0,011 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 3,852.00000 | 3,940 | 23.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 4.00000 | 0,004 | 23.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 3.00000 | 0,013 | 32.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 8,055.00000 | 7,977 | 32.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 28.00000 | 0,035 | 30.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 6,080.00000 | 5,999 | 30.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 68.00000 | 0,075 | 27.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 4,120.00000 | 4,039 | 27.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 171.00000 | 0,183 | 22.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 2,223.00000 | 2,147 | 22.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 554.00000 | 0,591 | 17.47 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 606.00000 | 0,555 | 17.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 1,112.00000 | 1,188 | 16.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 164.00000 | 0,152 | 16.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 1,976.00000 | 2,069 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 28.00000 | 0,033 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 2,958.00000 | 3,046 | 20.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 10.00000 | 0,010 | 20.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 3,951.00000 | 4,039 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 3.00000 | 0,003 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 3.00000 | 0,013 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 8,105.00000 | 8,027 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 26.00000 | 0,034 | 30.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 6,128.00000 | 6,048 | 30.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 66.00000 | 0,074 | 27.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 4,168.00000 | 4,088 | 27.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 167.00000 | 0,178 | 23.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 2,269.00000 | 2,192 | 23.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 536.00000 | 0,569 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 638.00000 | 0,583 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 1,076.00000 | 1,149 | 16.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 178.00000 | 0,163 | 16.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 1,929.00000 | 2,021 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 31.00000 | 0,035 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 2,909.00000 | 2,997 | 20.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 11.00000 | 0,011 | 20.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 3,902.00000 | 3,989 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 4.00000 | 0,003 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 2.00000 | 0,011 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 8,454.00000 | 8,375 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 19.00000 | 0,029 | 31.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 6,471.00000 | 6,393 | 31.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 56.00000 | 0,063 | 28.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 4,508.00000 | 4,427 | 28.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 139.00000 | 0,149 | 23.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 2,591.00000 | 2,513 | 23.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 425.00000 | 0,452 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 877.00000 | 0,816 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 850.00000 | 0,911 | 16.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 302.00000 | 0,275 | 16.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 1,609.00000 | 1,699 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 61.00000 | 0,063 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2,563.00000 | 2,652 | 19.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 15.00000 | 0,016 | 19.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 3,553.00000 | 3,641 | 22.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 5.00000 | 0,005 | 22.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 2.00000 | 0,011 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 8,404.00000 | 8,325 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 20.00000 | 0,029 | 31.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 6,422.00000 | 6,343 | 31.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 57.00000 | 0,065 | 28.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 4,459.00000 | 4,379 | 28.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 142.00000 | 0,153 | 23.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 2,544.00000 | 2,467 | 23.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 439.00000 | 0,467 | 18.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 841.00000 | 0,781 | 18.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 880.00000 | 0,943 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 282.00000 | 0,257 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 1,654.00000 | 1,744 | 16.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 56.00000 | 0,058 | 16.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2,612.00000 | 2,701 | 19.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 14.00000 | 0,015 | 19.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 3,603.00000 | 3,691 | 23.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 5.00000 | 0,005 | 23.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 2.00000 | 0,010 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 8,504.00000 | 8,424 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 18.00000 | 0,028 | 31.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 6,520.00000 | 6,442 | 31.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 55.00000 | 0,062 | 28.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 4,557.00000 | 4,476 | 28.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 135.00000 | 0,145 | 23.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 2,637.00000 | 2,559 | 23.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 821.00000 | 0,880 | 16.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 323.00000 | 0,294 | 16.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 1,565.00000 | 1,654 | 16.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 67.00000 | 0,068 | 16.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 2,514.00000 | 2,603 | 19.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 16.00000 | 0,017 | 19.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 3,504.00000 | 3,591 | 22.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 6.00000 | 0,005 | 22.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 2.00000 | 0,010 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 8,554.00000 | 8,474 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 17.00000 | 0,027 | 31.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 6,569.00000 | 6,491 | 31.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 53.00000 | 0,061 | 28.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 4,605.00000 | 4,525 | 28.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 132.00000 | 0,142 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 2,684.00000 | 2,606 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 399.00000 | 0,424 | 18.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 951.00000 | 0,888 | 18.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 792.00000 | 0,850 | 16.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 344.00000 | 0,314 | 16.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 1,521.00000 | 1,610 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 73.00000 | 0,074 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 2,464.00000 | 2,554 | 19.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 16.00000 | 0,018 | 19.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 3,454.00000 | 3,542 | 22.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 6.00000 | 0,006 | 22.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 2.00000 | 0,011 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 8,354.00000 | 8,275 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 21.00000 | 0,030 | 30.97 | 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 | 17.75 | Put | | 6,373.00000 | 6,294 | 30.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 59.00000 | 0,066 | 27.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 4,411.00000 | 4,330 | 27.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 146.00000 | 0,157 | 23.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 2,498.00000 | 2,421 | 23.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 454.00000 | 0,483 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 806.00000 | 0,747 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 910.00000 | 0,975 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 262.00000 | 0,239 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 1,699.00000 | 1,789 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 51.00000 | 0,053 | 17.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2,662.00000 | 2,751 | 19.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 14.00000 | 0,015 | 19.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 3,653.00000 | 3,741 | 23.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 5.00000 | 0,005 | 23.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 2.00000 | 0,010 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 8,604.00000 | 8,524 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 16.00000 | 0,026 | 31.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 6,618.00000 | 6,540 | 31.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 52.00000 | 0,059 | 28.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 4,654.00000 | 4,573 | 28.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 128.00000 | 0,138 | 24.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 2,730.00000 | 2,652 | 24.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 765.00000 | 0,821 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 367.00000 | 0,335 | 16.90 | 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 | 10.00 | Call | | 1,477.00000 | 1,566 | 16.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 79.00000 | 0,080 | 16.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 2,415.00000 | 2,506 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 17.00000 | 0,020 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 3,404.00000 | 3,492 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 6.00000 | 0,006 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 2.00000 | 0,009 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 8,754.00000 | 8,673 | 32.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 14.00000 | 0,025 | 31.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 6,766.00000 | 6,689 | 31.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 49.00000 | 0,056 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 4,801.00000 | 4,720 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 119.00000 | 0,129 | 24.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 2,871.00000 | 2,793 | 24.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 352.00000 | 0,374 | 19.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 1,104.00000 | 1,038 | 19.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 687.00000 | 0,737 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 439.00000 | 0,401 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 1,350.00000 | 1,436 | 16.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 102.00000 | 0,100 | 16.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 2,268.00000 | 2,359 | 18.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 20.00000 | 0,023 | 18.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 3,255.00000 | 3,343 | 21.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 7.00000 | 0,007 | 21.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.85220 | 11.75990 | | 17.61 | 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 | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 68.00000 | 0,077 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 8,508.00000 | 8,425 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 116.00000 | 0,128 | 28.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 6,556.00000 | 6,476 | 28.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 187.00000 | 0,203 | 25.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 4,627.00000 | 4,551 | 25.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 337.00000 | 0,358 | 22.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 2,777.00000 | 2,706 | 22.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 710.00000 | 0,744 | 18.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 1,150.00000 | 1,092 | 18.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 1,106.00000 | 1,160 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 546.00000 | 0,508 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 1,755.00000 | 1,837 | 16.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 195.00000 | 0,185 | 16.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 2,620.00000 | 2,712 | 17.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 60.00000 | 0,060 | 17.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 3,582.00000 | 3,674 | 19.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 22.00000 | 0,022 | 19.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 757.00000 | 0,792 | 18.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 1,047.00000 | 0,990 | 18.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 67.00000 | 0,076 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 8,557.00000 | 8,474 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 114.00000 | 0,127 | 28.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 6,604.00000 | 6,525 | 28.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 185.00000 | 0,200 | 25.99 | 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 | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 4,675.00000 | 4,598 | 25.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 332.00000 | 0,352 | 22.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 2,822.00000 | 2,750 | 22.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 696.00000 | 0,728 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 1,186.00000 | 1,126 | 18.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 1,081.00000 | 1,133 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 571.00000 | 0,531 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 1,716.00000 | 1,797 | 16.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 206.00000 | 0,195 | 16.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 2,574.00000 | 2,665 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 64.00000 | 0,063 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 3,533.00000 | 3,625 | 19.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 23.00000 | 0,023 | 19.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 51.00000 | 0,058 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 9,241.00000 | 9,156 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 98.00000 | 0,109 | 29.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 7,288.00000 | 7,207 | 29.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 155.00000 | 0,169 | 27.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 5,345.00000 | 5,267 | 27.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 266.00000 | 0,284 | 23.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 3,456.00000 | 3,382 | 23.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 526.00000 | 0,553 | 20.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 1,716.00000 | 1,651 | 20.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 790.00000 | 0,826 | 18.31 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 980.00000 | 0,924 | 18.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 1,241.00000 | 1,303 | 16.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 431.00000 | 0,401 | 16.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 1,957.00000 | 2,044 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 147.00000 | 0,142 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 2,855.00000 | 2,946 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 45.00000 | 0,044 | 17.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 53.00000 | 0,060 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 9,143.00000 | 9,058 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 100.00000 | 0,111 | 29.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 7,190.00000 | 7,109 | 29.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 159.00000 | 0,173 | 26.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 5,249.00000 | 5,171 | 26.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 274.00000 | 0,292 | 23.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 3,364.00000 | 3,290 | 23.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 547.00000 | 0,574 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 1,637.00000 | 1,572 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 825.00000 | 0,862 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 915.00000 | 0,860 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 1,299.00000 | 1,364 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 389.00000 | 0,362 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 2,041.00000 | 2,128 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 131.00000 | 0,126 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 2,949.00000 | 3,041 | 17.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 39.00000 | 0,039 | 17.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 73.00000 | 0,083 | 30.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 8,313.00000 | 8,231 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 121.00000 | 0,134 | 28.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 6,361.00000 | 6,282 | 28.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 198.00000 | 0,213 | 25.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 4,438.00000 | 4,361 | 25.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 361.00000 | 0,382 | 22.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 2,601.00000 | 2,530 | 22.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 773.00000 | 0,809 | 18.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 1,013.00000 | 0,957 | 18.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 1,213.00000 | 1,273 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 453.00000 | 0,421 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 1,916.00000 | 2,002 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 156.00000 | 0,150 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 2,807.00000 | 2,899 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 47.00000 | 0,047 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 3,779.00000 | 3,872 | 20.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 19.00000 | 0,020 | 20.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 71.00000 | 0,080 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 8,411.00000 | 8,328 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 118.00000 | 0,131 | 28.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 6,458.00000 | 6,379 | 28.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 192.00000 | 0,208 | 25.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 4,532.00000 | 4,456 | 25.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 349.00000 | 0,370 | 22.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 2,689.00000 | 2,618 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 741.00000 | 0,775 | 18.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 1,081.00000 | 1,023 | 18.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 1,158.00000 | 1,216 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 498.00000 | 0,464 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 1,835.00000 | 1,919 | 16.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 175.00000 | 0,167 | 16.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 2,714.00000 | 2,805 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 54.00000 | 0,053 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 3,681.00000 | 3,773 | 19.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 21.00000 | 0,021 | 19.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 63.00000 | 0,072 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 8,703.00000 | 8,620 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 110.00000 | 0,122 | 28.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 6,750.00000 | 6,670 | 28.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 178.00000 | 0,193 | 26.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 4,818.00000 | 4,741 | 26.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 316.00000 | 0,335 | 22.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 2,956.00000 | 2,883 | 22.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 654.00000 | 0,685 | 19.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 1,294.00000 | 1,233 | 19.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 1,009.00000 | 1,056 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 649.00000 | 0,604 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 1,601.00000 | 1,679 | 16.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 241.00000 | 0,227 | 16.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 2,436.00000 | 2,527 | 17.12 | 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 | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 76.00000 | 0,075 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 3,385.00000 | 3,477 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 25.00000 | 0,025 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 59.00000 | 0,068 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 8,849.00000 | 8,766 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 107.00000 | 0,119 | 29.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 6,897.00000 | 6,817 | 29.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 171.00000 | 0,186 | 26.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 4,961.00000 | 4,884 | 26.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 301.00000 | 0,320 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 3,091.00000 | 3,018 | 23.22 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 615.00000 | 0,645 | 19.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 1,405.00000 | 1,343 | 19.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 941.00000 | 0,984 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 731.00000 | 0,682 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 1,490.00000 | 1,564 | 16.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 280.00000 | 0,262 | 16.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 2,300.00000 | 2,391 | 16.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 90.00000 | 0,089 | 16.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 3,237.00000 | 3,329 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 27.00000 | 0,027 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 78.00000 | 0,088 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 8,168.00000 | 8,086 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 126.00000 | 0,139 | 28.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 6,216.00000 | 6,137 | 28.28 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 206.00000 | 0,222 | 25.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 4,296.00000 | 4,220 | 25.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 381.00000 | 0,402 | 22.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 2,471.00000 | 2,400 | 22.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 3,928.00000 | 4,020 | 20.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 18.00000 | 0,018 | 20.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 76.00000 | 0,086 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 8,216.00000 | 8,134 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 124.00000 | 0,137 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 6,264.00000 | 6,185 | 28.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 203.00000 | 0,219 | 25.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 4,343.00000 | 4,267 | 25.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 374.00000 | 0,395 | 22.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 2,514.00000 | 2,443 | 22.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 807.00000 | 0,844 | 18.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 947.00000 | 0,892 | 18.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 1,270.00000 | 1,333 | 16.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 410.00000 | 0,381 | 16.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 1,999.00000 | 2,086 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 139.00000 | 0,134 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 2,902.00000 | 2,993 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 42.00000 | 0,041 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 3,878.00000 | 3,971 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 18.00000 | 0,019 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 75.00000 | 0,085 | 30.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 8,265.00000 | 8,183 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 123.00000 | 0,135 | 28.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 6,313.00000 | 6,233 | 28.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 201.00000 | 0,216 | 25.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 4,391.00000 | 4,314 | 25.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 367.00000 | 0,389 | 22.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 2,557.00000 | 2,487 | 22.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 3,829.00000 | 3,921 | 20.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 19.00000 | 0,019 | 20.30 | 0.00 | 0 | 0.00 |
| AL13 | On | 04/02/2010 | Index Future | | | 254.00100 | 253.82800 | | | 0.00 | 0 | 44.00 |
| AL7T | On | 04/02/2010 | Index Future | | | 333.75800 | 332.83600 | | | 0.00 | 0 | 58.00 |
| ALBI | On | 04/02/2010 | Index Future | | | 300.85600 | 300.39200 | | | 195,556,400.00 | 65 | 1,062.00 |
| ALBI | On | 06/05/2010 | Index Future | | | 306.36700 | 305.89500 | | | 0.00 | 0 | 127.00 |
| ALBI | On | 05/08/2010 | Index Future | | | 311.76600 | 310.96300 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | | | 6.82900 | 6.77910 | | | 41,110,580.00 | 6,020 | 5,956.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 14.85 | Put | | 8,071.00000 | 8,021 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 56.66 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 10.85 | Put | | 4,071.00000 | 4,021 | 56.66 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Call | | 0.00000 | 0,000 | 42.02 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 8.85 | Put | | 2,071.00000 | 2,021 | 42.02 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.85 | Call | | 929.00000 | 0,979 | 29.09 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/12/2009 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.85 | Call | | 1,929.00000 | 1,979 | 23.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 23.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.85 | Call | | 3,929.00000 | 3,979 | 24.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 24.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.80 | Put | | 8,021.00000 | 7,971 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 61.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.80 | Put | | 6,021.00000 | 5,971 | 61.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 56.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.80 | Put | | 4,021.00000 | 3,971 | 56.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.80 | Call | | 0.00000 | 0,000 | 41.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.80 | Put | | 2,021.00000 | 1,971 | 41.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.80 | Call | | 979.00000 | 1,029 | 29.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.80 | Put | | 0.00000 | 0,000 | 29.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.80 | Call | | 1,979.00000 | 2,029 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.80 | Call | | 2,979.00000 | 3,029 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.80 | Call | | 3,979.00000 | 4,029 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.90 | Put | | 8,121.00000 | 8,071 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 61.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.90 | Put | | 6,121.00000 | 6,071 | 61.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 56.78 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.90 | Put | | 4,121.00000 | 4,071 | 56.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 42.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.90 | Put | | 2,121.00000 | 2,071 | 42.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.90 | Call | | 1,879.00000 | 1,929 | 23.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 23.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.90 | Call | | 2,879.00000 | 2,929 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.90 | Call | | 3,879.00000 | 3,929 | 24.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 24.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 64.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.75 | Put | | 7,971.00000 | 7,921 | 64.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 61.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.75 | Put | | 5,971.00000 | 5,921 | 61.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 56.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.75 | Put | | 3,971.00000 | 3,921 | 56.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.75 | Call | | 0.00000 | 0,000 | 40.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.75 | Put | | 1,971.00000 | 1,921 | 40.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.75 | Call | | 1,029.00000 | 1,079 | 29.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 29.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.75 | Call | | 2,029.00000 | 2,079 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.75 | Call | | 3,029.00000 | 3,079 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.75 | Call | | 4,029.00000 | 4,079 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 64.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.70 | Put | | 7,921.00000 | 7,871 | 64.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 60.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.70 | Put | | 5,921.00000 | 5,871 | 60.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 55.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.70 | Put | | 3,921.00000 | 3,871 | 55.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.70 | Call | | 0.00000 | 0,000 | 40.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.70 | Put | | 1,921.00000 | 1,871 | 40.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.70 | Call | | 1,079.00000 | 1,129 | 29.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,000 | 29.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.70 | Call | | 2,079.00000 | 2,129 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.70 | Call | | 3,079.00000 | 3,129 | 23.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 23.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.70 | Call | | 4,079.00000 | 4,129 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.70 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 63.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.40 | Put | | 7,621.00000 | 7,571 | 63.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 60.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.40 | Put | | 5,621.00000 | 5,571 | 60.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 53.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.40 | Put | | 3,621.00000 | 3,571 | 53.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 36.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.40 | Put | | 1,621.00000 | 1,571 | 36.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.40 | Call | | 1,379.00000 | 1,429 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 27.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.40 | Call | | 2,379.00000 | 2,429 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.40 | Call | | 3,379.00000 | 3,429 | 23.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 23.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.40 | Call | | 4,379.00000 | 4,429 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.40 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 64.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.65 | Put | | 7,871.00000 | 7,821 | 64.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 60.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.65 | Put | | 5,871.00000 | 5,821 | 60.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 55.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.65 | Put | | 3,871.00000 | 3,821 | 55.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.65 | Call | | 0.00000 | 0,000 | 39.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.65 | Put | | 1,871.00000 | 1,821 | 39.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.65 | Call | | 1,129.00000 | 1,179 | 28.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 28.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.65 | Call | | 2,129.00000 | 2,179 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.65 | Call | | 3,129.00000 | 3,179 | 23.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 23.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.65 | Call | | 4,129.00000 | 4,179 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 64.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.60 | Put | | 7,821.00000 | 7,771 | 64.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 55.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.60 | Put | | 3,821.00000 | 3,771 | 55.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 0,000 | 38.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.60 | Put | | 1,821.00000 | 1,771 | 38.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.60 | Call | | 1,179.00000 | 1,229 | 28.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 28.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.60 | Call | | 2,179.00000 | 2,229 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.60 | Call | | 4,179.00000 | 4,229 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 64.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.55 | Put | | 7,771.00000 | 7,721 | 64.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 54.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.55 | Put | | 3,771.00000 | 3,721 | 54.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.55 | Call | | 0.00000 | 0,000 | 38.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.55 | Put | | 1,771.00000 | 1,721 | 38.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.55 | Call | | 1,229.00000 | 1,279 | 28.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 28.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.55 | Call | | 2,229.00000 | 2,279 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.55 | Call | | 4,229.00000 | 4,279 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 64.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.50 | Put | | 7,721.00000 | 7,671 | 64.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 60.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.50 | Put | | 5,721.00000 | 5,671 | 60.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 54.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.50 | Put | | 3,721.00000 | 3,671 | 54.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 37.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.50 | Put | | 1,721.00000 | 1,671 | 37.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.50 | Call | | 1,279.00000 | 1,329 | 27.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 27.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.50 | Call | | 2,279.00000 | 2,329 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.50 | Call | | 3,279.00000 | 3,329 | 23.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 23.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.50 | Call | | 4,279.00000 | 4,329 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 64.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.45 | Put | | 7,671.00000 | 7,621 | 64.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 60.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.45 | Put | | 5,671.00000 | 5,621 | 60.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 53.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.45 | Put | | 3,671.00000 | 3,621 | 53.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.45 | Call | | 0.00000 | 0,000 | 36.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.45 | Put | | 1,671.00000 | 1,621 | 36.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.45 | Call | | 1,329.00000 | 1,379 | 27.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 27.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.45 | Call | | 2,329.00000 | 2,379 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.45 | Call | | 3,329.00000 | 3,379 | 23.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 23.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.45 | Call | | 4,329.00000 | 4,379 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.45 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 63.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.35 | Put | | 7,571.00000 | 7,521 | 63.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 60.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.35 | Put | | 5,571.00000 | 5,521 | 60.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 53.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.35 | Put | | 3,571.00000 | 3,521 | 53.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.35 | Call | | 2,429.00000 | 2,479 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.35 | Call | | 3,429.00000 | 3,479 | 23.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.35 | Put | | 0.00000 | 0,000 | 23.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.95 | Call | | 829.00000 | 0,879 | 27.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 27.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.05 | Call | | 729.00000 | 0,779 | 26.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 0,000 | 26.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.15 | Call | | 629.00000 | 0,679 | 24.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.15 | Put | | 0.00000 | 0,000 | 24.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.00 | Call | | 779.00000 | 0,829 | 26.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 0,000 | 26.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.90 | Call | | 879.00000 | 0,929 | 28.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 28.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.20 | Call | | 579.00000 | 0,629 | 23.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 6.20 | Put | | 0.00000 | 0,000 | 23.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 6.10 | Call | | 679.00000 | 0,729 | 25.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 6.10 | Put | | 0.00000 | 0,000 | 25.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 60.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 12.55 | Put | | 5,771.00000 | 5,721 | 60.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 57.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 11.05 | Put | | 4,271.00000 | 4,221 | 57.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 47.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 9.55 | Put | | 2,771.00000 | 2,721 | 47.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 8.05 | Call | | 0.00000 | 0,000 | 31.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 8.05 | Put | | 1,271.00000 | 1,221 | 31.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 5.05 | Call | | 1,729.00000 | 1,779 | 24.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 24.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 3.55 | Call | | 3,229.00000 | 3,279 | 23.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 23.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 2.05 | Call | | 4,729.00000 | 4,779 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 2.05 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 0.55 | Call | | 6,229.00000 | 6,279 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 0.55 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 60.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 12.60 | Put | | 5,821.00000 | 5,771 | 60.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 57.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 11.10 | Put | | 4,321.00000 | 4,271 | 57.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 9.60 | Call | | 0.00000 | 0,000 | 47.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/12/2009 Foreign Exchange Future | 9.60 | Put | | 2,821.00000 | 2,771 | 47.61 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.10 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.10 | Put | | 1,321.00000 | 1,271 | 32.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.10 | Call | | 1,679.00000 | 1,729 | 25.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 25.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.60 | Call | | 3,179.00000 | 3,229 | 23.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 23.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.10 | Call | | 4,679.00000 | 4,729 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.10 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.60 | Call | | 6,179.00000 | 6,229 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.60 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 61.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.85 | Put | | 6,071.00000 | 6,021 | 61.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 57.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.35 | Put | | 4,571.00000 | 4,521 | 57.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 49.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.85 | Put | | 3,071.00000 | 3,021 | 49.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.35 | Call | | 0.00000 | 0,000 | 35.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.35 | Put | | 1,571.00000 | 1,521 | 35.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.35 | Call | | 1,429.00000 | 1,479 | 26.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 26.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.85 | Call | | 2,929.00000 | 2,979 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.35 | Call | | 4,429.00000 | 4,479 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.35 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.85 | Call | | 5,929.00000 | 5,979 | 24.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 0.85 | Put | | 0.00000 | 0,000 | 24.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.25 | Call | | 529.00000 | 0,579 | 22.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.25 | Put | | 0.00000 | 0,000 | 22.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.25 | Call | | 1.00000 | 0,001 | 20.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.25 | Put | | 472.00000 | 0,422 | 20.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.15 | Call | | 2.00000 | 0,002 | 19.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.15 | Put | | 373.00000 | 0,323 | 19.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.05 | Call | | 5.00000 | 0,006 | 17.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.05 | Put | | 276.00000 | 0,227 | 17.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.95 | Call | | 12.00000 | 0,017 | 16.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.95 | Put | | 183.00000 | 0,138 | 16.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.85 | Call | | 31.00000 | 0,043 | 15.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.85 | Put | | 102.00000 | 0,064 | 15.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.75 | Call | | 75.00000 | 0,101 | 15.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.75 | Put | | 46.00000 | 0,022 | 15.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.55 | Call | | 236.00000 | 0,281 | 18.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.55 | Put | | 7.00000 | 0,002 | 18.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.45 | Call | | 332.00000 | 0,380 | 19.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.45 | Put | | 3.00000 | 0,001 | 19.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.35 | Call | | 430.00000 | 0,479 | 21.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.35 | Put | | 1.00000 | 0,000 | 21.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.30 | Call | | 480.00000 | 0,529 | 22.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.30 | Put | | 1.00000 | 0,000 | 22.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.40 | Call | | 381.00000 | 0,429 | 20.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.40 | Put | | 2.00000 | 0,000 | 20.61 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.30 | Call | | 0.00000 | 0,000 | 21.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.30 | Put | | 521.00000 | 0,471 | 21.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.20 | Call | | 1.00000 | 0,001 | 19.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.20 | Put | | 422.00000 | 0,372 | 19.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.10 | Call | | 3.00000 | 0,004 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.10 | Put | | 324.00000 | 0,275 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.00 | Call | | 8.00000 | 0,010 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 7.00 | Put | | 229.00000 | 0,181 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.90 | Call | | 20.00000 | 0,027 | 15.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.90 | Put | | 141.00000 | 0,098 | 15.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.80 | Call | | 47.00000 | 0,066 | 14.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.80 | Put | | 68.00000 | 0,037 | 14.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.70 | Call | | 109.00000 | 0,142 | 15.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.70 | Put | | 30.00000 | 0,013 | 15.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.60 | Call | | 191.00000 | 0,233 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.60 | Put | | 12.00000 | 0,004 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.50 | Call | | 283.00000 | 0,330 | 19.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.50 | Put | | 4.00000 | 0,001 | 19.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.65 | Call | | 148.00000 | 0,187 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 6.65 | Put | | 19.00000 | 0,008 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.05 | Put | | 8,271.00000 | 8,221 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 61.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.05 | Put | | 6,271.00000 | 6,221 | 61.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.05 | Call | | 0.00000 | 0,000 | 43.51 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.05 | Put | | 2,271.00000 | 2,221 | 43.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.05 | Call | | 2,729.00000 | 2,779 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.05 | Call | | 3,729.00000 | 3,779 | 24.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 24.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.00 | Put | | 8,221.00000 | 8,171 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 61.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.00 | Put | | 6,221.00000 | 6,171 | 61.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 57.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.00 | Put | | 4,221.00000 | 4,171 | 57.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 43.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.00 | Put | | 2,221.00000 | 2,171 | 43.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.00 | Call | | 1,779.00000 | 1,829 | 24.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 24.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.00 | Call | | 2,779.00000 | 2,829 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.00 | Call | | 3,779.00000 | 3,829 | 24.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 24.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.10 | Put | | 8,321.00000 | 8,271 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 61.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.10 | Put | | 6,321.00000 | 6,271 | 61.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 43.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.10 | Put | | 2,321.00000 | 2,271 | 43.89 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.10 | Call | | 2,679.00000 | 2,729 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.10 | Call | | 3,679.00000 | 3,729 | 24.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 14.95 | Put | | 8,171.00000 | 8,121 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 61.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 12.95 | Put | | 6,171.00000 | 6,121 | 61.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 56.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 10.95 | Put | | 4,171.00000 | 4,121 | 56.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.95 | Call | | 0.00000 | 0,000 | 42.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 8.95 | Put | | 2,171.00000 | 2,121 | 42.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.95 | Call | | 1,829.00000 | 1,879 | 24.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 24.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.95 | Call | | 2,829.00000 | 2,879 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.95 | Call | | 3,829.00000 | 3,879 | 24.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 24.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 15.20 | Put | | 8,421.00000 | 8,371 | 64.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 61.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 13.20 | Put | | 6,421.00000 | 6,371 | 61.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 57.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 11.20 | Put | | 4,421.00000 | 4,371 | 57.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 44.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 9.20 | Put | | 2,421.00000 | 2,371 | 44.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.20 | Call | | 1,579.00000 | 1,629 | 25.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 25.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.20 | Call | | 2,579.00000 | 2,629 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.20 | Call | | 3,579.00000 | 3,629 | 24.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2009 | Foreign Exchange Future | 3.20 | Put | | 0.00000 | 0,000 | 24.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | | | 6.88660 | 6.83600 | | 16.20 | 41,457,332.00 | 6,020 | 14,583.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 41.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 7,964.00000 | 7,913 | 41.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 35.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 5,964.00000 | 5,913 | 35.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,001 | 29.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,964.00000 | 3,914 | 29.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 11.00000 | 0,012 | 25.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,975.00000 | 1,925 | 25.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,043.00000 | 1,093 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 7.00000 | 0,006 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,037.00000 | 2,087 | 24.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 0,000 | 24.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,036.00000 | 3,087 | 27.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 27.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Call | | 4,036.00000 | 4,087 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 42.06 | 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 | 14.90 | Put | | 8,064.00000 | 8,013 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 35.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 6,064.00000 | 6,013 | 35.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 29.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 4,064.00000 | 4,013 | 29.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 10.00000 | 0,011 | 25.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 2,074.00000 | 2,024 | 25.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 946.00000 | 0,995 | 16.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 10.00000 | 0,008 | 16.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 1,937.00000 | 1,987 | 24.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 0,000 | 24.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 2,936.00000 | 2,987 | 27.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 27.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Call | | 3,936.00000 | 3,987 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 8,114.00000 | 8,063 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 35.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 6,114.00000 | 6,063 | 35.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 29.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 4,114.00000 | 4,063 | 29.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 9.00000 | 0,010 | 25.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2,123.00000 | 2,073 | 25.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 899.00000 | 0,947 | 16.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 13.00000 | 0,010 | 16.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 1,887.00000 | 1,937 | 24.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 0,000 | 24.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 2,886.00000 | 2,937 | 27.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 27.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Call | | 3,886.00000 | 3,937 | 21.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 21.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 41.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 8,014.00000 | 7,963 | 41.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 35.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 6,014.00000 | 5,963 | 35.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 29.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 4,014.00000 | 3,963 | 29.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 11.00000 | 0,011 | 25.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 2,025.00000 | 1,974 | 25.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 994.00000 | 1,044 | 17.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 8.00000 | 0,007 | 17.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 1,987.00000 | 2,037 | 24.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 0,000 | 24.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 2,986.00000 | 3,037 | 27.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 27.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Call | | 3,986.00000 | 4,037 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 41.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 7,914.00000 | 7,863 | 41.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 35.15 | 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 | 12.75 | Put | | 5,914.00000 | 5,863 | 35.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 1.00000 | 0,001 | 29.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,915.00000 | 3,864 | 29.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 12.00000 | 0,013 | 25.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,926.00000 | 1,876 | 25.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,092.00000 | 1,142 | 18.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 6.00000 | 0,005 | 18.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,087.00000 | 2,137 | 25.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,000 | 25.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,086.00000 | 3,137 | 26.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 26.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Call | | 4,086.00000 | 4,137 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 40.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 7,614.00000 | 7,563 | 40.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 34.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 5,614.00000 | 5,563 | 34.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1.00000 | 0,001 | 28.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 3,615.00000 | 3,564 | 28.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 17.00000 | 0,018 | 23.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1,631.00000 | 1,581 | 23.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 1,389.00000 | 1,439 | 20.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 3.00000 | 0,002 | 20.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 2,386.00000 | 2,437 | 26.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 26.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 3,386.00000 | 3,437 | 24.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 24.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Call | | 4,386.00000 | 4,437 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 41.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,814.00000 | 7,763 | 41.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 34.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,814.00000 | 5,763 | 34.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1.00000 | 0,001 | 28.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,815.00000 | 3,764 | 28.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 13.00000 | 0,014 | 24.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,827.00000 | 1,777 | 24.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,191.00000 | 1,241 | 18.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 5.00000 | 0,004 | 18.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,186.00000 | 2,237 | 25.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 25.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,186.00000 | 3,237 | 26.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 26.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Call | | 4,186.00000 | 4,237 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 41.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 7,864.00000 | 7,813 | 41.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 34.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,864.00000 | 5,813 | 34.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1.00000 | 0,001 | 28.97 | 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 | 10.70 | Put | | 3,865.00000 | 3,814 | 28.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 12.00000 | 0,013 | 24.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,876.00000 | 1,826 | 24.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,142.00000 | 1,192 | 18.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 6.00000 | 0,005 | 18.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,136.00000 | 2,187 | 25.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 25.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,136.00000 | 3,187 | 26.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 26.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Call | | 4,136.00000 | 4,187 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 41.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,764.00000 | 7,713 | 41.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 34.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,764.00000 | 5,713 | 34.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1.00000 | 0,001 | 28.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,765.00000 | 3,714 | 28.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 14.00000 | 0,015 | 24.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,778.00000 | 1,728 | 24.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,240.00000 | 1,291 | 19.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 4.00000 | 0,004 | 19.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,236.00000 | 2,287 | 25.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 25.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,236.00000 | 3,287 | 25.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 25.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Call | | 4,236.00000 | 4,287 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 40.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 7,714.00000 | 7,663 | 40.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 34.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,714.00000 | 5,663 | 34.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1.00000 | 0,001 | 28.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,715.00000 | 3,664 | 28.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 15.00000 | 0,016 | 24.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,729.00000 | 1,679 | 24.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,290.00000 | 1,340 | 19.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 4.00000 | 0,003 | 19.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,286.00000 | 2,337 | 25.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 25.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,286.00000 | 3,337 | 25.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 25.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Call | | 4,286.00000 | 4,337 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 40.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 7,664.00000 | 7,613 | 40.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 34.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,664.00000 | 5,613 | 34.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1.00000 | 0,001 | 28.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,665.00000 | 3,614 | 28.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 16.00000 | 0,017 | 23.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,680.00000 | 1,630 | 23.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 1,339.00000 | 1,390 | 19.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 3.00000 | 0,003 | 19.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,336.00000 | 2,387 | 25.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 25.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,336.00000 | 3,387 | 25.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 25.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Call | | 4,336.00000 | 4,387 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 40.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 7,564.00000 | 7,513 | 40.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 34.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 5,564.00000 | 5,513 | 34.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1.00000 | 0,001 | 28.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 3,565.00000 | 3,514 | 28.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 18.00000 | 0,019 | 23.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1,582.00000 | 1,532 | 23.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 1,439.00000 | 1,489 | 20.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 3.00000 | 0,002 | 20.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 2,436.00000 | 2,487 | 26.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 26.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 3,436.00000 | 3,487 | 24.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 24.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Call | | 4,436.00000 | 4,487 | 20.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Put | | 0.00000 | 0,000 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 760.00000 | 0,807 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 24.00000 | 0,020 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 852.00000 | 0,900 | 16.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 16.00000 | 0,013 | 16.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 806.00000 | 0,853 | 16.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 20.00000 | 0,016 | 16.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 185.00000 | 0,204 | 16.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 299.00000 | 0,267 | 16.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 223.00000 | 0,248 | 16.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 237.00000 | 0,211 | 16.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 274.00000 | 0,303 | 16.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 188.00000 | 0,166 | 16.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 398.00000 | 0,434 | 16.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 112.00000 | 0,097 | 16.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 470.00000 | 0,509 | 16.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 84.00000 | 0,072 | 16.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 547.00000 | 0,588 | 16.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 61.00000 | 0,051 | 16.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 629.00000 | 0,673 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 43.00000 | 0,036 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 716.00000 | 0,762 | 16.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 30.00000 | 0,025 | 16.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 672.00000 | 0,717 | 16.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 36.00000 | 0,030 | 16.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 141.00000 | 0,155 | 17.16 | 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 | 7.10 | Put | | 405.00000 | 0,368 | 17.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.00 | Call | | 169.00000 | 0,186 | 16.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.00 | Put | | 333.00000 | 0,299 | 16.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.90 | Call | | 203.00000 | 0,223 | 16.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.90 | Put | | 267.00000 | 0,236 | 16.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.80 | Call | | 248.00000 | 0,275 | 16.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.80 | Put | | 212.00000 | 0,188 | 16.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.70 | Call | | 303.00000 | 0,334 | 16.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.70 | Put | | 167.00000 | 0,147 | 16.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.60 | Call | | 365.00000 | 0,399 | 16.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.60 | Put | | 129.00000 | 0,112 | 16.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.50 | Call | | 433.00000 | 0,471 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.50 | Put | | 97.00000 | 0,084 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.40 | Call | | 508.00000 | 0,548 | 16.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.40 | Put | | 72.00000 | 0,061 | 16.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.30 | Call | | 587.00000 | 0,630 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.30 | Put | | 51.00000 | 0,043 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.65 | Call | | 333.00000 | 0,365 | 16.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.65 | Put | | 147.00000 | 0,128 | 16.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 15.10 | Put | | 8,264.00000 | 8,213 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 36.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 13.10 | Put | | 6,264.00000 | 6,213 | 36.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 29.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 11.10 | Put | | 4,264.00000 | 4,213 | 29.95 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 7.00000 | 0,008 | 26.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 2,271.00000 | 2,221 | 26.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 1,737.00000 | 1,788 | 22.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 0,001 | 22.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 2,736.00000 | 2,787 | 27.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 27.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Call | | 3,736.00000 | 3,787 | 22.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 22.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 8,214.00000 | 8,163 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 36.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 6,214.00000 | 6,163 | 36.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 29.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 4,214.00000 | 4,163 | 29.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 7.00000 | 0,008 | 26.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 2,221.00000 | 2,171 | 26.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 154.00000 | 0,169 | 16.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 368.00000 | 0,332 | 16.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 1,787.00000 | 1,838 | 23.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 0,001 | 23.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 2,786.00000 | 2,837 | 27.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 27.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Call | | 3,786.00000 | 3,837 | 22.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 22.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 42.06 | 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 | 15.00 | Put | | 8,164.00000 | 8,113 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 35.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 6,164.00000 | 6,113 | 35.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 29.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 4,164.00000 | 4,113 | 29.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 8.00000 | 0,009 | 25.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2,172.00000 | 2,122 | 25.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 1,837.00000 | 1,888 | 23.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 1.00000 | 0,001 | 23.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 2,836.00000 | 2,887 | 27.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 27.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Call | | 3,836.00000 | 3,887 | 21.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 21.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 8,314.00000 | 8,263 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 36.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 6,314.00000 | 6,263 | 36.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 30.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 4,314.00000 | 4,263 | 30.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 6.00000 | 0,007 | 26.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2,320.00000 | 2,270 | 26.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 128.00000 | 0,141 | 17.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 442.00000 | 0,404 | 17.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 1,688.00000 | 1,738 | 22.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 2.00000 | 0,001 | 22.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 2,686.00000 | 2,737 | 27.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 27.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Call | | 3,686.00000 | 3,737 | 22.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 22.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 8,414.00000 | 8,363 | 42.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 36.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 6,414.00000 | 6,363 | 36.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 4,414.00000 | 4,363 | 30.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 5.00000 | 0,006 | 26.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 2,419.00000 | 2,369 | 26.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 107.00000 | 0,118 | 17.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 521.00000 | 0,481 | 17.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 1,588.00000 | 1,638 | 21.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 2.00000 | 0,001 | 21.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 2,586.00000 | 2,637 | 26.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 26.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Call | | 3,586.00000 | 3,637 | 23.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 23.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | | | 6.93400 | 6.88310 | | 16.56 | 0.00 | 0 | 345.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 31.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 7,717.00000 | 7,666 | 31.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 1.00000 | 0,001 | 28.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 5,718.00000 | 5,667 | 28.66 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 5.00000 | 0,005 | 25.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,722.00000 | 3,671 | 25.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 55.00000 | 0,058 | 23.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,772.00000 | 1,724 | 23.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 473.00000 | 0,504 | 15.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 190.00000 | 0,170 | 15.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 1,296.00000 | 1,347 | 17.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 13.00000 | 0,013 | 17.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 2,285.00000 | 2,336 | 23.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 2.00000 | 0,002 | 23.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 3,283.00000 | 3,334 | 28.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 28.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Call | | 4,283.00000 | 4,334 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 31.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 7,667.00000 | 7,616 | 31.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 1.00000 | 0,001 | 28.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 5,668.00000 | 5,617 | 28.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 5.00000 | 0,005 | 25.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 3,672.00000 | 3,621 | 25.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 57.00000 | 0,060 | 22.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,724.00000 | 1,676 | 22.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 503.00000 | 0,536 | 15.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 170.00000 | 0,152 | 15.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 1,345.00000 | 1,396 | 17.39 | 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 | 5.55 | Put | | 12.00000 | 0,012 | 17.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 2,335.00000 | 2,386 | 23.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 2.00000 | 0,002 | 23.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Call | | 3,333.00000 | 3,384 | 28.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 28.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Call | | 4,333.00000 | 4,384 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 31.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 7,617.00000 | 7,566 | 31.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 1.00000 | 0,001 | 28.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 5,618.00000 | 5,567 | 28.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 5.00000 | 0,006 | 25.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 3,622.00000 | 3,572 | 25.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 60.00000 | 0,062 | 22.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,677.00000 | 1,628 | 22.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 535.00000 | 0,568 | 15.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 152.00000 | 0,134 | 15.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 1,394.00000 | 1,445 | 17.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 11.00000 | 0,011 | 17.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 2,385.00000 | 2,436 | 24.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 2.00000 | 0,002 | 24.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 3,383.00000 | 3,434 | 28.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 28.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.50 | Call | | 4,383.00000 | 4,434 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Call | | 417.00000 | 0,445 | 16.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Put | | 234.00000 | 0,211 | 16.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 32.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Put | | 7,967.00000 | 7,916 | 32.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Call | | 1.00000 | 0,001 | 29.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Put | | 5,968.00000 | 5,917 | 29.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Call | | 3.00000 | 0,004 | 25.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Put | | 3,970.00000 | 3,920 | 25.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Call | | 46.00000 | 0,048 | 23.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Put | | 2,013.00000 | 1,964 | 23.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Call | | 343.00000 | 0,367 | 16.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Put | | 310.00000 | 0,283 | 16.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Call | | 1,054.00000 | 1,103 | 15.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Put | | 21.00000 | 0,019 | 15.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Call | | 2,037.00000 | 2,088 | 21.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Put | | 4.00000 | 0,004 | 21.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Call | | 3,034.00000 | 3,084 | 27.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,000 | 27.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85 | Call | | 4,033.00000 | 4,084 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 32.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75 | Put | | 7,867.00000 | 7,816 | 32.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.75 | Call | | 1.00000 | 0,001 | 28.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.75 | Put | | 5,868.00000 | 5,817 | 28.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.75 | Call | | 4.00000 | 0,004 | 25.32 | 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 | 10.75 | Put | | 3,871.00000 | 3,820 | 25.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 49.00000 | 0,051 | 23.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,916.00000 | 1,867 | 23.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 391.00000 | 0,418 | 16.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 258.00000 | 0,234 | 16.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,151.00000 | 1,200 | 16.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 18.00000 | 0,016 | 16.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,136.00000 | 2,187 | 22.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 3.00000 | 0,003 | 22.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 3,133.00000 | 3,184 | 27.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 27.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Call | | 4,133.00000 | 4,184 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 32.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 8,017.00000 | 7,966 | 32.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 0,001 | 29.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 6,018.00000 | 5,967 | 29.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 3.00000 | 0,003 | 25.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 4,020.00000 | 3,969 | 25.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 44.00000 | 0,046 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 2,061.00000 | 2,012 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 320.00000 | 0,343 | 16.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 337.00000 | 0,309 | 16.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,006.00000 | 1,055 | 15.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 23.00000 | 0,021 | 15.16 | 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 14/06/2010 Foreign Exchange Future | 4.90 | Call | | 1,987.00000 | 2,038 | 21.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90 | Put | | 4.00000 | 0,004 | 21.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Call | | 2,984.00000 | 3,035 | 27.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,001 | 27.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Call | | 3,983.00000 | 4,034 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 32.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Put | | 7,917.00000 | 7,866 | 32.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Call | | 1.00000 | 0,001 | 29.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Put | | 5,918.00000 | 5,867 | 29.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Call | | 4.00000 | 0,004 | 25.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Put | | 3,921.00000 | 3,870 | 25.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Call | | 47.00000 | 0,049 | 23.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Put | | 1,964.00000 | 1,915 | 23.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Call | | 366.00000 | 0,392 | 16.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Put | | 283.00000 | 0,258 | 16.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Call | | 1,102.00000 | 1,152 | 15.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Put | | 19.00000 | 0,018 | 15.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Call | | 2,086.00000 | 2,137 | 22.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Put | | 3.00000 | 0,003 | 22.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Call | | 3,084.00000 | 3,134 | 27.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,000 | 27.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Call | | 4,083.00000 | 4,134 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 31.96 | 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 | 14.65 | Put | | 7,767.00000 | 7,716 | 31.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 1.00000 | 0,001 | 28.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 5,768.00000 | 5,717 | 28.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 4.00000 | 0,005 | 25.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 3,771.00000 | 3,721 | 25.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 53.00000 | 0,055 | 23.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,820.00000 | 1,771 | 23.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 444.00000 | 0,474 | 16.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 211.00000 | 0,190 | 16.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 1,248.00000 | 1,298 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 15.00000 | 0,014 | 16.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 2,236.00000 | 2,286 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 3.00000 | 0,002 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 3,233.00000 | 3,284 | 27.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 27.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.65 | Call | | 4,233.00000 | 4,284 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 8,267.00000 | 8,216 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 1.00000 | 0,001 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 6,268.00000 | 6,217 | 29.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 3.00000 | 0,003 | 25.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 4,270.00000 | 4,219 | 25.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 32.00000 | 0,034 | 24.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 2,299.00000 | 2,250 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 237.00000 | 0,252 | 17.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 504.00000 | 0,468 | 17.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 790.00000 | 0,833 | 15.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 57.00000 | 0,049 | 15.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 1,739.00000 | 1,790 | 19.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 6.00000 | 0,006 | 19.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 2,734.00000 | 2,785 | 26.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,001 | 26.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.15 | Call | | 3,733.00000 | 3,784 | 28.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 28.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 8,217.00000 | 8,166 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 1.00000 | 0,001 | 29.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 6,218.00000 | 6,167 | 29.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 3.00000 | 0,003 | 25.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 4,220.00000 | 4,169 | 25.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 34.00000 | 0,036 | 24.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 2,251.00000 | 2,202 | 24.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 251.00000 | 0,268 | 17.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 468.00000 | 0,434 | 17.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 831.00000 | 0,875 | 15.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 48.00000 | 0,041 | 15.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 1,789.00000 | 1,839 | 20.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 6.00000 | 0,005 | 20.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 2,784.00000 | 2,835 | 26.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,001 | 26.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Call | | 3,783.00000 | 3,834 | 29.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 29.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Put | | 8,117.00000 | 8,066 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Call | | 1.00000 | 0,001 | 29.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Put | | 6,118.00000 | 6,067 | 29.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Call | | 3.00000 | 0,003 | 25.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Put | | 4,120.00000 | 4,069 | 25.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Call | | 39.00000 | 0,042 | 24.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Put | | 2,156.00000 | 2,108 | 24.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Call | | 284.00000 | 0,302 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Put | | 401.00000 | 0,368 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Call | | 917.00000 | 0,962 | 14.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Put | | 34.00000 | 0,028 | 14.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Call | | 1,888.00000 | 1,939 | 20.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Put | | 5.00000 | 0,005 | 20.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Call | | 2,884.00000 | 2,935 | 27.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,001 | 27.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Call | | 3,883.00000 | 3,934 | 29.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 29.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Put | | 8,067.00000 | 8,016 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Call | | 1.00000 | 0,001 | 29.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Put | | 6,068.00000 | 6,017 | 29.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 3.00000 | 0,003 | 25.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 4,070.00000 | 4,019 | 25.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 41.00000 | 0,044 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 2,108.00000 | 2,060 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 301.00000 | 0,321 | 16.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 368.00000 | 0,337 | 16.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 961.00000 | 1,007 | 14.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 28.00000 | 0,023 | 14.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 1,938.00000 | 1,988 | 21.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 5.00000 | 0,004 | 21.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 2,934.00000 | 2,985 | 27.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,001 | 27.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Call | | 3,933.00000 | 3,984 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 29.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 8,317.00000 | 8,266 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 0,001 | 29.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 6,318.00000 | 6,267 | 29.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 2.00000 | 0,003 | 25.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 4,319.00000 | 4,269 | 25.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 30.00000 | 0,032 | 24.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 2,347.00000 | 2,298 | 24.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 223.00000 | 0,237 | 17.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 540.00000 | 0,503 | 17.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 750.00000 | 0,791 | 15.27 | 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 | 6.20 | Put | | 67.00000 | 0,057 | 15.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 1,690.00000 | 1,740 | 19.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 7.00000 | 0,006 | 19.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 2,684.00000 | 2,735 | 25.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,001 | 25.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Call | | 3,683.00000 | 3,734 | 28.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Put | | 0.00000 | 0,000 | 28.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 8,167.00000 | 8,116 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 1.00000 | 0,001 | 29.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 6,168.00000 | 6,117 | 29.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 3.00000 | 0,003 | 25.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 4,170.00000 | 4,119 | 25.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 36.00000 | 0,039 | 24.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 2,203.00000 | 2,155 | 24.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 267.00000 | 0,284 | 16.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 434.00000 | 0,400 | 16.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 874.00000 | 0,918 | 15.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 41.00000 | 0,034 | 15.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 1,838.00000 | 1,889 | 20.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 5.00000 | 0,005 | 20.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 2,834.00000 | 2,885 | 26.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,001 | 26.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Call | | 3,833.00000 | 3,884 | 29.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 29.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 8,367.00000 | 8,316 | 32.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 0,001 | 29.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 6,368.00000 | 6,317 | 29.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 2.00000 | 0,002 | 26.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 4,369.00000 | 4,318 | 26.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 28.00000 | 0,030 | 24.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 2,395.00000 | 2,346 | 24.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 210.00000 | 0,224 | 17.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 577.00000 | 0,540 | 17.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 711.00000 | 0,751 | 15.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 78.00000 | 0,067 | 15.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 1,640.00000 | 1,691 | 19.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 7.00000 | 0,007 | 19.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 2,634.00000 | 2,685 | 25.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,001 | 25.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Call | | 3,633.00000 | 3,684 | 28.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 28.73 | 0.00 | 0 | 0.00 |
| CRD1 On | 04/02/2010 | Index Future | | | 130.89100 | 130.72100 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 06/05/2010 | Index Future | | | 133.28800 | 133.11500 | | | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | | | 302.54600 | 302.08500 | | 5.37 | 0.00 | 0 | 1,132.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Call | | 17,641.00000 | 1,928 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Put | | 36,791.00000 | 3,382 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | | | 308.08700 | 307.61900 | | 6.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|----|------------|------------------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|--------|
| GOVI | On | 06/05/2010 | GOVI | 309.80 | Call | | 43,504.00000 | 4,544 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI | On | 06/05/2010 | GOVI | 309.80 | Put | | 65,314.00000 | 6,257 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI | On | 05/08/2010 | GOVI | | | 313.82800 | 313.35100 | | 6.57 | 0.00 | 0 | 0.00 |
| GOVI | On | 05/08/2010 | GOVI | 315.60 | Call | | 56,283.00000 | 5,835 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI | On | 05/08/2010 | GOVI | 315.60 | Put | | 78,773.00000 | 7,607 | 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 | | | 361.95500 | 361.86600 | | | 0.00 | 0 | 425.00 |
| J153 | On | 31/08/2010 | Interest Rate Swap | | | 6.89407 | 6.91238 | | 15.00 | 0.00 | 0 | 0.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.76200 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.59300 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.60600 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 8.90500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 8.88300 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 8.91100 | | 15.00 | 0.00 | 0 | 0.00 |
| JFRA | On | 04/02/2010 | Jibar Tradeable Future | | | 6.97700 | 6.96600 | | 0.26 | 0.00 | 0 | 0.00 |
| JFRA | On | 06/05/2010 | Jibar Tradeable Future | | | 7.12100 | 7.10400 | | 0.33 | 0.00 | 0 | 0.00 |
| JFRA | On | 05/08/2010 | Jibar Tradeable Future | | | 7.32900 | 7.32800 | | 0.36 | 0.00 | 0 | 0.00 |
| JFRA | On | 04/11/2010 | Jibar Tradeable Future | | | 7.66000 | 7.63400 | | 0.38 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/12/2009 | Jibar Tradeable Future | | | 7.24500 | 7.23500 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn | 20/01/2010 | Jibar Tradeable Future | | | 7.20100 | 7.19800 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 17/02/2010 | Jibar Tradeable Future | | | 7.13100 | 7.12400 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 17/03/2010 | Jibar Tradeable Future | | | 7.11400 | 7.10900 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 21/04/2010 | Jibar Tradeable Future | | | 7.12000 | 7.11100 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 19/05/2010 | Jibar Tradeable Future | | | 7.13200 | 7.12200 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 15/06/2010 | Jibar Tradeable Future | | | 7.14600 | 7.13100 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 15/09/2010 | Jibar Tradeable Future | | | 7.32600 | 7.31800 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 15/12/2010 | Jibar Tradeable Future | | | 7.54900 | 7.55100 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 16/03/2011 | Jibar Tradeable Future | | | 7.90100 | 7.90900 | | | 0.00 | 5,000 | 0.00 |
| JIBAR FOn | 15/06/2011 | Jibar Tradeable Future | | | 8.28300 | 8.31500 | | | 0.00 | 5,000 | 5,000.00 |
| JIBAR FOn | 21/09/2011 | Jibar Tradeable Future | | | 8.66900 | 8.69400 | | | 0.00 | 0 | 0.00 |
| JN02 | On 04/02/2010 | JNOTE | | | 7.88100 | 7.85100 | | 2.63 | 0.00 | 0 | 0.00 |
| JN05 | On 04/02/2010 | JNOTE | | | 8.79400 | 8.73500 | | 5.41 | 0.00 | 0 | 0.00 |
| JN10 | On 04/02/2010 | JNOTE | | | 9.02700 | 8.93500 | | 8.73 | 0.00 | 0 | 0.00 |
| JROD | On 31/12/2009 | Rodi | | | 6.84200 | 6.85200 | | | 0.00 | 0 | 0.00 |
| JROD | On 29/01/2010 | Rodi | | | 7.00900 | 7.03400 | | | 0.00 | 0 | 0.00 |
| JROD | On 26/02/2010 | Rodi | | | 6.98400 | 7.00200 | | | 0.00 | 0 | 0.00 |
| JROD | On 31/03/2010 | Rodi | | | 7.18400 | 7.20000 | | | 0.00 | 0 | 0.00 |
| OTH1 | On 04/02/2010 | Index Future | | | 291.55800 | 290.83500 | | | 0.00 | 0 | 3.00 |
| OTH1 | On 06/05/2010 | Index Future | | | 296.89700 | 296.16200 | | | 0.00 | 0 | 0.00 |
| R155 | On 04/02/2010 | Bond Future | | | 7.61100 | 7.65600 | | | 0.00 | 0 | 31.00 |
| R155 | On 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R155 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 237.00000 | 0,168 | | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | | | 8.43900 | 8.47200 | | 5.25 | 0.00 | 0 | 6,593.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Call | | 106.00000 | 0,117 | 5.16 | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Put | | 3,774.00000 | 3,621 | 5.16 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | | | 8.51000 | 8.54500 | | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,547.00000 | 1,624 | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,762.00000 | 1,672 | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | | | 8.55300 | 8.59000 | | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 2,448.00000 | 2,540 | 5.10 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,721.00000 | 1,644 | 5.10 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | | | 9.05600 | 9.09700 | | 11.50 | 0.00 | 0 | 10,112.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 135.00000 | 0,155 | 11.27 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 8,451.00000 | 8,088 | 11.27 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | | | 9.10300 | 9.14600 | | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,782.00000 | 2,953 | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 4,135.00000 | 3,910 | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | | | 9.13700 | 9.18200 | | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,669.00000 | 4,885 | 11.98 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 4,055.00000 | 3,861 | 11.98 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | | | 8.50300 | 8.53500 | | 5.25 | 0.00 | 0 | 486.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 21.00000 | 0,023 | 5.12 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 4,198.00000 | 4,074 | 5.12 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | | | 8.57100 | 8.60500 | | 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 |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,143.00000 | 1,198 | 5.00 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,538.00000 | 1,466 | 5.00 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.61200 | 8.64800 | | 5.00 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 2,390.00000 | 2,468 | 5.17 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 1,140.00000 | 1,089 | 5.17 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | | | 9.08700 | 9.12900 | | 7.75 | 0.00 | 0 | 1,570.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 63.00000 | 0,072 | 7.49 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 5,083.00000 | 4,872 | 7.49 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | | | 9.15900 | 9.20400 | | 7.75 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,440.00000 | 1,533 | 7.75 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,485.00000 | 2,349 | 7.75 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | | | 9.21200 | 9.25800 | | 7.75 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,494.00000 | 2,607 | 7.90 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,534.00000 | 2,419 | 7.90 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | | | 9.07800 | 9.12100 | | 8.75 | 0.00 | 0 | 4,207.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 69.00000 | 0,080 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 5,543.00000 | 5,307 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Call | | 1,023.00000 | 1,120 | 8.84 | 0.00 | 0 | 100.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Put | | 1,719.00000 | 1,570 | 8.84 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 232.00000 | 0,262 | 8.63 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 3,879.00000 | 3,662 | 8.63 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | | | 9.14400 | 9.18800 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,613.00000 | 1,715 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,673.00000 | 2,528 | 8.50 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 05/08/2010 | Bond Future | | | 9.19300 | 9.23900 | | 8.75 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,750.00000 | 2,876 | 8.93 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,690.00000 | 2,564 | 8.93 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | | | 8.57400 | 8.60700 | | 4.50 | 0.00 | 0 | 2.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 12.00000 | 0,013 | 4.38 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 3,640.00000 | 3,535 | 4.38 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.66400 | 8.69900 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 1,168.00000 | 1,221 | 4.32 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 1,014.00000 | 0,961 | 4.32 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.72400 | 8.76200 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,740.00000 | 1,801 | 4.40 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 1,067.00000 | 1,020 | 4.40 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | | | 9.17700 | 9.22900 | | 9.75 | 0.00 | 0 | 600.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 57.00000 | 0,069 | 9.46 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 6,058.00000 | 5,764 | 9.46 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | | | 9.24200 | 9.29600 | | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,087.00000 | 2,236 | 9.68 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 2,352.00000 | 2,190 | 9.68 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | | | 9.29200 | 9.34800 | | 10.00 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,327.00000 | 3,502 | 10.20 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,474.00000 | 2,332 | 10.20 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | | | 9.17400 | 9.21500 | | 10.25 | 0.00 | 0 | 5,004.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 173.00000 | 0,195 | 10.07 | 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 | 04/02/2010 | Bond Future | 8.50 | Put | | 4,675.00000 | 4,447 | 10.07 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | | | 9.23100 | 9.27400 | | 10.50 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,218.00000 | 2,342 | 10.69 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 2,362.00000 | 2,228 | 10.69 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | | | 9.27400 | 9.31800 | | 10.50 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,502.00000 | 3,647 | 10.70 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,439.00000 | 2,325 | 10.70 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | | | 8.76400 | 8.81500 | | 14.25 | 0.00 | 0 | 1,800.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 7.00000 | 0,009 | 13.93 | 0.00 | 0 | 2,500.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 11,820.00000 | 11,414 | 13.93 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Call | | 8,592.00000 | 8,986 | 16.16 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Put | | 62.00000 | 0,048 | 16.16 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | | | 8.79300 | 8.84500 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,671.00000 | 1,817 | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 4,486.00000 | 4,219 | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.81100 | 8.86500 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 3,289.00000 | 3,493 | 15.07 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 4,204.00000 | 3,981 | 15.07 | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/02/2010 | Index Future | | | 298.78300 | 298.32000 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 06/05/2010 | Index Future | | | 304.25500 | 303.78400 | | | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 1,267,405,041.90 | 220,447 | 216,205.00 |
| <u>j-Bonds</u> | | | | | | | | | | | | |
| CGR5 | On | 23/07/2011 | Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-------------------------|----------------|-------------------|---------------|
| R153 | On | 31/08/2010 | Spot Bond | | | 7.36000 | 7.38200 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond | | | 7.56000 | 7.60500 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 8.38000 | 8.41000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 9.01500 | 9.06000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 8.45000 | 8.48000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 9.03000 | 9.07000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 9.03000 | 9.07000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 8.50500 | 8.53500 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 9.12500 | 9.18000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 9.13000 | 9.17000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.72500 | 8.78500 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | 1,267,405,041.90 | 220,447 | 216,205.00 | |