



Daily MTM Report

Daily summary for: 21/12/2009

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 15/03/2010 Foreign Exchange Future | | | 7.80250 | 7.70180 | | 20.07 | 122,990,807.50 | 15,763 | 261,896.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Put | | 8,798.00000 | 8,698 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 37.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Put | | 6,798.00000 | 6,698 | 37.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Put | | 8,548.00000 | 8,448 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 36.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Put | | 6,548.00000 | 6,448 | 36.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Call | | 141.00000 | 0,164 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Put | | 689.00000 | 0,612 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Call | | 565.00000 | 0,643 | 19.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Put | | 113.00000 | 0,091 | 19.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Call | | 1,459.00000 | 1,558 | 22.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Put | | 7.00000 | 0,006 | 22.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 5.25 | Call | | 2,453.00000 | 2,553 | 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 | 5.25 | Put | | 1.00000 | 0,001 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 3,452.00000 | 3,553 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,001 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 8,298.00000 | 8,198 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 759.00000 | 0,847 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 57.00000 | 0,045 | 19.78 | 0.00 | 0 | 9,671.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 1,706.00000 | 1,806 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 4.00000 | 0,004 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 2,702.00000 | 2,803 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,001 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 3,702.00000 | 3,803 | 35.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,001 | 35.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 8,348.00000 | 8,248 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 36.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 6,348.00000 | 6,248 | 36.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 3,652.00000 | 3,753 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,001 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 8,448.00000 | 8,348 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 2.00000 | 0,002 | 35.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 4,450.00000 | 4,350 | 35.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 639.00000 | 0,722 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 87.00000 | 0,070 | 19.84 | 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 | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 1,557.00000 | 1,657 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 5.00000 | 0,005 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 3,552.00000 | 3,653 | 34.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,001 | 34.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 8,748.00000 | 8,648 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 37.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 6,748.00000 | 6,648 | 37.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 8,948.00000 | 8,848 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 37.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 6,948.00000 | 6,848 | 37.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 85.00000 | 0,099 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,033.00000 | 0,947 | 24.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 2,053.00000 | 2,154 | 26.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 1.00000 | 0,002 | 26.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 3,052.00000 | 3,153 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,001 | 33.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 8,898.00000 | 8,798 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 6,898.00000 | 6,798 | 37.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 8,848.00000 | 8,748 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 37.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 6,848.00000 | 6,748 | 37.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 8,648.00000 | 8,548 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 36.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 6,648.00000 | 6,548 | 36.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 8,698.00000 | 8,598 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 37.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 6,698.00000 | 6,598 | 37.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 8,598.00000 | 8,498 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 36.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 6,598.00000 | 6,498 | 36.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 1,410.00000 | 1,509 | 22.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 8.00000 | 0,007 | 22.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Call | | 2,403.00000 | 2,503 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Put | | 1.00000 | 0,001 | 28.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Call | | 3,402.00000 | 3,503 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,001 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 8,498.00000 | 8,398 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 6,498.00000 | 6,398 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 8,398.00000 | 8,298 | 40.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 6,398.00000 | 6,298 | 36.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 1.00000 | 0,001 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 4,899.00000 | 4,799 | 35.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 3,602.00000 | 3,703 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,001 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 150.00000 | 0,175 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 648.00000 | 0,573 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 602.00000 | 0,682 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 100.00000 | 0,080 | 19.86 | 0.00 | 0 | 5,110.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 1,508.00000 | 1,608 | 23.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 6.00000 | 0,006 | 23.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Call | | 2,502.00000 | 2,603 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,001 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Call | | 3,502.00000 | 3,603 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,001 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 124.00000 | 0,144 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 772.00000 | 0,692 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 496.00000 | 0,569 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 144.00000 | 0,117 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 1,361.00000 | 1,460 | 22.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 9.00000 | 0,008 | 22.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Call | | 2,353.00000 | 2,453 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Put | | 1.00000 | 0,001 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Call | | 3,352.00000 | 3,453 | 34.22 | 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 | 4.35 | Put | | 0.00000 | 0,001 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 1,118.00000 | 1,216 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 16.00000 | 0,014 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 2,103.00000 | 2,204 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 1.00000 | 0,002 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 3,102.00000 | 3,203 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,001 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 432.00000 | 0,501 | 19.94 | 0.00 | 0 | 125.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 180.00000 | 0,149 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 1,263.00000 | 1,362 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 11.00000 | 0,010 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 2,253.00000 | 2,353 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 1.00000 | 0,001 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 3,252.00000 | 3,353 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,001 | 33.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 116.00000 | 0,135 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 814.00000 | 0,733 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 464.00000 | 0,534 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 162.00000 | 0,132 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 2,303.00000 | 2,403 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 1.00000 | 0,001 | 28.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 3,302.00000 | 3,403 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,001 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 1,215.00000 | 1,313 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 13.00000 | 0,011 | 21.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 2,203.00000 | 2,304 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 1.00000 | 0,002 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 3,202.00000 | 3,303 | 33.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,001 | 33.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,001 | 35.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 5,348.00000 | 5,249 | 35.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 1,166.00000 | 1,265 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 14.00000 | 0,013 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 2,153.00000 | 2,254 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 1.00000 | 0,002 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 3,152.00000 | 3,253 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,001 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 2.00000 | 0,002 | 35.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 4,500.00000 | 4,400 | 35.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 81.00000 | 0,093 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,079.00000 | 0,991 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 296.00000 | 0,351 | 20.03 | 0.00 | 0 | 1,097.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 294.00000 | 0,249 | 20.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 1,023.00000 | 1,120 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 21.00000 | 0,018 | 20.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 2,004.00000 | 2,104 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 2.00000 | 0,002 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 3,002.00000 | 3,103 | 32.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,001 | 32.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 277.00000 | 0,325 | 20.05 | 0.00 | 0 | 10.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 325.00000 | 0,273 | 20.05 | 0.00 | 0 | 100.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 977.00000 | 1,072 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 25.00000 | 0,020 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,954.00000 | 2,054 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 2.00000 | 0,002 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,952.00000 | 3,053 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,001 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 55.00000 | 0,062 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1,403.00000 | 1,310 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 718.00000 | 0,804 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 66.00000 | 0,052 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 1,656.00000 | 1,756 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 4.00000 | 0,004 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 2,652.00000 | 2,753 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,001 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 241.00000 | 0,281 | 20.31 | 0.00 | 0 | 9,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 389.00000 | 0,329 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 887.00000 | 0,979 | 19.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 35.00000 | 0,027 | 19.73 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,854.00000 | 1,955 | 25.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 2.00000 | 0,003 | 25.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,852.00000 | 2,953 | 32.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,001 | 32.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 64.00000 | 0,073 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1,262.00000 | 1,171 | 25.52 | 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 | 6.90 | Call | | 844.00000 | 0,934 | 19.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 42.00000 | 0,032 | 19.75 | 0.00 | 0 | 670.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 1,805.00000 | 1,905 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 3.00000 | 0,003 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 801.00000 | 0,890 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 49.00000 | 0,038 | 19.77 | 0.00 | 0 | 500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 1,755.00000 | 1,855 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 3.00000 | 0,003 | 24.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 2,752.00000 | 2,853 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,001 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,001 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 5,398.00000 | 5,299 | 35.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 2.00000 | 0,002 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 4,400.00000 | 4,300 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 678.00000 | 0,762 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 76.00000 | 0,060 | 19.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 1,607.00000 | 1,707 | 23.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 5.00000 | 0,005 | 23.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 2,602.00000 | 2,703 | 30.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,001 | 30.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 2.00000 | 0,003 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 4,300.00000 | 4,201 | 35.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 530.00000 | 0,606 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 128.00000 | 0,104 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 39.68 | 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 | 15.40 | Put | | 7,698.00000 | 7,598 | 39.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 1,312.00000 | 1,411 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 10.00000 | 0,009 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 2,802.00000 | 2,903 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,001 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 4,302.00000 | 4,403 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 40.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 7,948.00000 | 7,848 | 40.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 1.00000 | 0,001 | 35.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 4,949.00000 | 4,849 | 35.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 1,070.00000 | 1,168 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 18.00000 | 0,016 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 2,552.00000 | 2,653 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,001 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 4,052.00000 | 4,153 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 402.00000 | 0,468 | 19.96 | 0.00 | 0 | 114.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 200.00000 | 0,166 | 19.96 | 0.00 | 0 | 200.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 49.00000 | 0,056 | 26.76 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 1,497.00000 | 1,404 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 1.00000 | 0,002 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 4,549.00000 | 4,450 | 35.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 374.00000 | 0,437 | 19.98 | 0.00 | 0 | 15,915.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 222.00000 | 0,185 | 19.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 347.00000 | 0,407 | 20.00 | 0.00 | 0 | 248.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 245.00000 | 0,205 | 20.00 | 0.00 | 0 | 220.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 34.00000 | 0,038 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 1,882.00000 | 1,786 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 37.00000 | 0,041 | 28.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 1,785.00000 | 1,689 | 28.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 321.00000 | 0,378 | 20.01 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 269.00000 | 0,226 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 225.00000 | 0,263 | 20.56 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 423.00000 | 0,361 | 20.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 1.00000 | 0,001 | 35.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 4,749.00000 | 4,649 | 35.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 184.00000 | 0,214 | 21.31 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 532.00000 | 0,462 | 21.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 1.00000 | 0,001 | 35.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 4,999.00000 | 4,899 | 35.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 132.00000 | 0,154 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 730.00000 | 0,652 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 1.00000 | 0,002 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 4,649.00000 | 4,550 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 31.00000 | 0,034 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 1,979.00000 | 1,882 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 210.00000 | 0,245 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 458.00000 | 0,393 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 1.00000 | 0,002 | 35.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 4,699.00000 | 4,600 | 35.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 197.00000 | 0,229 | 21.06 | 0.00 | 0 | 40.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 495.00000 | 0,427 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 161.00000 | 0,187 | 21.80 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 609.00000 | 0,535 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 1.00000 | 0,001 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 4,799.00000 | 4,699 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 18.00000 | 0,021 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 2,416.00000 | 2,319 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 21.00000 | 0,024 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 2,319.00000 | 2,222 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 23.00000 | 0,027 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 2,221.00000 | 2,125 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 172.00000 | 0,200 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 570.00000 | 0,498 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 0,001 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 5,199.00000 | 5,099 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 16.00000 | 0,019 | 30.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 2,514.00000 | 2,417 | 30.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 102.00000 | 0,119 | 23.54 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 900.00000 | 0,817 | 23.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 1.00000 | 0,001 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,149.00000 | 5,049 | 35.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 109.00000 | 0,127 | 23.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 857.00000 | 0,775 | 23.29 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 1.00000 | 0,001 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 5,249.00000 | 5,149 | 35.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 96.00000 | 0,112 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 944.00000 | 0,860 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,001 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 5,298.00000 | 5,199 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 13.00000 | 0,015 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 2,711.00000 | 2,613 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 14.00000 | 0,017 | 31.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 2,612.00000 | 2,515 | 31.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 91.00000 | 0,105 | 24.03 | 0.00 | 0 | 1.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 989.00000 | 0,903 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 35.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 5,448.00000 | 5,348 | 35.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 76.00000 | 0,087 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,124.00000 | 1,035 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 5,948.00000 | 5,848 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 58.00000 | 0,066 | 26.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1,356.00000 | 1,264 | 26.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 35.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 5,548.00000 | 5,448 | 35.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 11.00000 | 0,013 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 2,859.00000 | 2,761 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 68.00000 | 0,078 | 25.27 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,216.00000 | 1,126 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 5,898.00000 | 5,798 | 35.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 35.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 5,648.00000 | 5,548 | 35.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 10.00000 | 0,011 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 2,958.00000 | 2,859 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 61.00000 | 0,069 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1,309.00000 | 1,217 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 5,498.00000 | 5,398 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 11.00000 | 0,013 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 2,809.00000 | 2,711 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 72.00000 | 0,082 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,170.00000 | 1,080 | 25.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 5,798.00000 | 5,698 | 35.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 42.00000 | 0,048 | 27.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 1,640.00000 | 1,546 | 27.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 39.00000 | 0,043 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 1,737.00000 | 1,641 | 28.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 35.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 6,098.00000 | 5,998 | 35.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 32.00000 | 0,036 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 1,930.00000 | 1,834 | 28.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 36.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 6,298.00000 | 6,198 | 36.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 2.00000 | 0,003 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 4,200.00000 | 4,101 | 35.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 26.00000 | 0,030 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 2,124.00000 | 2,028 | 29.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 36.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 6,448.00000 | 6,348 | 36.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 2.00000 | 0,003 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 4,350.00000 | 4,251 | 35.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 2.00000 | 0,003 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 4,250.00000 | 4,151 | 35.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 35.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 6,198.00000 | 6,098 | 35.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 3.00000 | 0,004 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 4,101.00000 | 4,002 | 35.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 3.00000 | 0,004 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 4,001.00000 | 3,902 | 34.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 30.00000 | 0,033 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 2,028.00000 | 1,931 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 35.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 6,248.00000 | 6,148 | 35.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 3.00000 | 0,003 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 4,151.00000 | 4,051 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 3.00000 | 0,004 | 34.91 | 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 | 11.75 | Put | | 4,051.00000 | 3,952 | 34.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 3.00000 | 0,004 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 3,951.00000 | 3,852 | 34.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 4.00000 | 0,005 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 3,852.00000 | 3,753 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 5,598.00000 | 5,498 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 10.00000 | 0,012 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 2,908.00000 | 2,810 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 52.00000 | 0,059 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 1,450.00000 | 1,357 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 35.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 5,698.00000 | 5,598 | 35.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 7.00000 | 0,009 | 32.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 3,205.00000 | 3,107 | 32.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 8.00000 | 0,010 | 32.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,106.00000 | 3,008 | 32.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 9.00000 | 0,011 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,007.00000 | 2,909 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 47.00000 | 0,053 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 1,545.00000 | 1,451 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 5,748.00000 | 5,648 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 9.00000 | 0,010 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,057.00000 | 2,958 | 32.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 45.00000 | 0,050 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 1,593.00000 | 1,498 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 5,848.00000 | 5,748 | 35.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 4.00000 | 0,005 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 3,752.00000 | 3,653 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 5.00000 | 0,006 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 3,653.00000 | 3,554 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 5.00000 | 0,006 | 33.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 3,553.00000 | 3,454 | 33.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 6.00000 | 0,007 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 3,454.00000 | 3,355 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 6.00000 | 0,007 | 33.14 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 3,354.00000 | 3,255 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 7.00000 | 0,008 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 3,255.00000 | 3,156 | 32.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 8.00000 | 0,009 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,156.00000 | 3,057 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 41.00000 | 0,046 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 1,689.00000 | 1,594 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 35.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 5,998.00000 | 5,898 | 35.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 4.00000 | 0,004 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 3,902.00000 | 3,802 | 34.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 4.00000 | 0,005 | 34.28 | 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 | 11.50 | Put | | 3,802.00000 | 3,703 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 4.00000 | 0,005 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 3,702.00000 | 3,603 | 34.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 5.00000 | 0,006 | 33.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 3,603.00000 | 3,504 | 33.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 5.00000 | 0,006 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 3,503.00000 | 3,404 | 33.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 6.00000 | 0,007 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 3,404.00000 | 3,305 | 33.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 35.00000 | 0,039 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 1,833.00000 | 1,737 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 1.00000 | 0,001 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 4,849.00000 | 4,749 | 35.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 12.00000 | 0,014 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 2,760.00000 | 2,662 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 14.00000 | 0,016 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 2,662.00000 | 2,564 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 15.00000 | 0,018 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 2,563.00000 | 2,466 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 17.00000 | 0,020 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 2,465.00000 | 2,368 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 19.00000 | 0,022 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 2,367.00000 | 2,270 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 22.00000 | 0,025 | 30.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2,270.00000 | 2,173 | 30.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 28.00000 | 0,032 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 2,076.00000 | 1,980 | 29.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 1.00000 | 0,002 | 35.15 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 4,599.00000 | 4,500 | 35.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 25.00000 | 0,028 | 30.11 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 2,173.00000 | 2,076 | 30.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Call | | 4.00000 | 0,005 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Put | | 3,742.00000 | 3,643 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 7.00000 | 0,008 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 3,305.00000 | 3,206 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 40.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 7,898.00000 | 7,798 | 40.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 4,102.00000 | 4,203 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 40.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 7,848.00000 | 7,748 | 40.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 4,152.00000 | 4,253 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 40.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 7,998.00000 | 7,898 | 40.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 4,002.00000 | 4,103 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 8,098.00000 | 7,998 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 258.00000 | 0,301 | 20.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 356.00000 | 0,299 | 20.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 932.00000 | 1,025 | 19.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 30.00000 | 0,023 | 19.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,904.00000 | 2,004 | 25.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 2.00000 | 0,002 | 25.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,902.00000 | 3,003 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,001 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,902.00000 | 4,003 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 8,148.00000 | 8,048 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 6,148.00000 | 6,048 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 3,852.00000 | 3,953 | 36.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,001 | 36.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 8,198.00000 | 8,098 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 3,802.00000 | 3,903 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,001 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 39.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 7,748.00000 | 7,648 | 39.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 4,252.00000 | 4,353 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 39.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 7,798.00000 | 7,698 | 39.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 4,202.00000 | 4,303 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 40.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 8,048.00000 | 7,948 | 40.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 35.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 6,048.00000 | 5,948 | 35.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,952.00000 | 4,053 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,001 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 8,248.00000 | 8,148 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 3,752.00000 | 3,853 | 35.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,001 | 35.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.93740 | 7.83590 | | 20.18 | 2,174,847.60 | 274 | 40,237.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 269.00000 | 0,299 | 22.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 833.00000 | 0,762 | 22.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 8,315.00000 | 8,214 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 8.00000 | 0,009 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 6,322.00000 | 6,222 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 3,686.00000 | 3,788 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,001 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 8,365.00000 | 8,264 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 8.00000 | 0,009 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 6,372.00000 | 6,272 | 36.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 3,637.00000 | 3,738 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,001 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 8,465.00000 | 8,364 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 8,764.00000 | 8,663 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 8,964.00000 | 8,863 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 4.00000 | 0,004 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 6,968.00000 | 6,867 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 55.00000 | 0,059 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,019.00000 | 2,922 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 8,914.00000 | 8,813 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 4.00000 | 0,005 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 6,918.00000 | 6,818 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 56.00000 | 0,061 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 2,970.00000 | 2,874 | 29.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 2,093.00000 | 2,194 | 22.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 7.00000 | 0,007 | 22.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 3,087.00000 | 3,189 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,002 | 27.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 8,864.00000 | 8,763 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 4.00000 | 0,005 | 35.20 | 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 | 14.70 | Put | | 6,868.00000 | 6,768 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 8,664.00000 | 8,563 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 8,714.00000 | 8,613 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 8,614.00000 | 8,514 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Call | | 6.00000 | 0,007 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Put | | 6,620.00000 | 6,520 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 635.00000 | 0,705 | 19.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 249.00000 | 0,218 | 19.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Call | | 1,419.00000 | 1,517 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Put | | 33.00000 | 0,030 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Call | | 2,391.00000 | 2,492 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Put | | 5.00000 | 0,005 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Call | | 3,387.00000 | 3,488 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Put | | 1.00000 | 0,001 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 8,515.00000 | 8,414 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 7.00000 | 0,007 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 6,521.00000 | 6,420 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Call | | 1,513.00000 | 1,611 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Put | | 27.00000 | 0,024 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Call | | 2,490.00000 | 2,591 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Put | | 4.00000 | 0,004 | 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 | 4.35 | Call | | 3,487.00000 | 3,588 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 0,001 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 8,415.00000 | 8,314 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 761.00000 | 0,838 | 19.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 175.00000 | 0,151 | 19.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 1,607.00000 | 1,706 | 20.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 21.00000 | 0,019 | 20.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 3,587.00000 | 3,688 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,001 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 7.00000 | 0,008 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 6,471.00000 | 6,371 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 19.00000 | 0,021 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 4,983.00000 | 4,884 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 292.00000 | 0,325 | 21.66 | 0.00 | 0 | 140.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 756.00000 | 0,688 | 21.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 728.00000 | 0,803 | 19.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 192.00000 | 0,166 | 19.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Call | | 1,560.00000 | 1,659 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Put | | 24.00000 | 0,022 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Call | | 2,540.00000 | 2,641 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Put | | 4.00000 | 0,004 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Call | | 3,537.00000 | 3,638 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Put | | 1.00000 | 0,001 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 258.00000 | 0,287 | 22.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 872.00000 | 0,800 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 203.00000 | 0,225 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,117.00000 | 1,038 | 23.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 5.00000 | 0,005 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 6,769.00000 | 6,668 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 5.00000 | 0,006 | 35.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 6,719.00000 | 6,619 | 35.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 38.00000 | 0,040 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 3,752.00000 | 3,653 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 5.00000 | 0,006 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 6,669.00000 | 6,569 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 211.00000 | 0,234 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 1,075.00000 | 0,997 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 1,191.00000 | 1,286 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 55.00000 | 0,049 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Call | | 2,143.00000 | 2,244 | 22.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Put | | 7.00000 | 0,007 | 22.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Call | | 3,137.00000 | 3,239 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 0,002 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 248.00000 | 0,275 | 22.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 912.00000 | 0,838 | 22.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 606.00000 | 0,673 | 19.67 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 270.00000 | 0,236 | 19.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 2,341.00000 | 2,442 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 5.00000 | 0,005 | 23.65 | 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 | 4.50 | Call | | 3,337.00000 | 3,438 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 1.00000 | 0,001 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 17.00000 | 0,018 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 5,231.00000 | 5,131 | 35.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 29.00000 | 0,032 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 4,243.00000 | 4,145 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 48.00000 | 0,051 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 3,262.00000 | 3,164 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 238.00000 | 0,264 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 952.00000 | 0,877 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 579.00000 | 0,643 | 19.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 293.00000 | 0,256 | 19.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 1,327.00000 | 1,423 | 19.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 41.00000 | 0,036 | 19.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 2,291.00000 | 2,392 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 5.00000 | 0,005 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 3,287.00000 | 3,388 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 1.00000 | 0,001 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 17.00000 | 0,018 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 5,281.00000 | 5,181 | 35.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 28.00000 | 0,031 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 4,292.00000 | 4,194 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 47.00000 | 0,050 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 3,311.00000 | 3,213 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 228.00000 | 0,254 | 22.77 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 992.00000 | 0,917 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 1,281.00000 | 1,377 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 45.00000 | 0,040 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 2,242.00000 | 2,343 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 6.00000 | 0,006 | 23.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 3,237.00000 | 3,339 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 1.00000 | 0,002 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 16.00000 | 0,018 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 5,330.00000 | 5,231 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 45.00000 | 0,049 | 31.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 3,359.00000 | 3,262 | 31.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 220.00000 | 0,244 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,034.00000 | 0,957 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 1,236.00000 | 1,331 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 50.00000 | 0,044 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 2,192.00000 | 2,293 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 6.00000 | 0,006 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 3,187.00000 | 3,289 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 1.00000 | 0,002 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 15.00000 | 0,016 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 5,479.00000 | 5,379 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 25.00000 | 0,027 | 33.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 4,489.00000 | 4,390 | 33.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 42.00000 | 0,045 | 31.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 3,506.00000 | 3,408 | 31.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 196.00000 | 0,217 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,160.00000 | 1,080 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 454.00000 | 0,508 | 20.06 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 418.00000 | 0,371 | 20.06 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 1,102.00000 | 1,196 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 66.00000 | 0,059 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 2,044.00000 | 2,145 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 8.00000 | 0,008 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 3,038.00000 | 3,139 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 2.00000 | 0,002 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 432.00000 | 0,483 | 20.12 | 0.00 | 0 | 450.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 446.00000 | 0,396 | 20.12 | 0.00 | 0 | 430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 1,059.00000 | 1,152 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 73.00000 | 0,065 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 1,994.00000 | 2,095 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 8.00000 | 0,008 | 21.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 2,988.00000 | 3,089 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 2.00000 | 0,002 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 14.00000 | 0,016 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 5,578.00000 | 5,479 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 40.00000 | 0,043 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 3,604.00000 | 3,506 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 181.00000 | 0,201 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 1,245.00000 | 1,164 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 413.00000 | 0,460 | 20.18 | 0.00 | 0 | 55.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 477.00000 | 0,423 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 1,018.00000 | 1,108 | 18.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 82.00000 | 0,071 | 18.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,945.00000 | 2,046 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 9.00000 | 0,009 | 21.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,938.00000 | 3,039 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 2.00000 | 0,002 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 14.00000 | 0,015 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 5,678.00000 | 5,578 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 38.00000 | 0,041 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 3,702.00000 | 3,604 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 13.00000 | 0,014 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 5,877.00000 | 5,777 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 21.00000 | 0,022 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 4,885.00000 | 4,785 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 35.00000 | 0,038 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 3,899.00000 | 3,801 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 58.00000 | 0,062 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 2,922.00000 | 2,825 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 13.00000 | 0,014 | 36.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 5,827.00000 | 5,727 | 36.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 21.00000 | 0,023 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 4,835.00000 | 4,736 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 36.00000 | 0,038 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 3,850.00000 | 3,751 | 32.42 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 830.00000 | 0,911 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 144.00000 | 0,124 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 1,703.00000 | 1,803 | 20.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 17.00000 | 0,016 | 20.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 2,689.00000 | 2,790 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 3.00000 | 0,003 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 13.00000 | 0,014 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 5,777.00000 | 5,677 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 37.00000 | 0,039 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 3,801.00000 | 3,702 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 61.00000 | 0,066 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 2,825.00000 | 2,729 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 157.00000 | 0,173 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 1,421.00000 | 1,336 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Call | | 347.00000 | 0,386 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Put | | 611.00000 | 0,549 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 866.00000 | 0,949 | 19.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 130.00000 | 0,112 | 19.16 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 1,751.00000 | 1,851 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 15.00000 | 0,014 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 2,739.00000 | 2,840 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 3.00000 | 0,003 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 14.00000 | 0,015 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 5,628.00000 | 5,528 | 35.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 39.00000 | 0,042 | 31.86 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 3,653.00000 | 3,555 | 31.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 395.00000 | 0,440 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 509.00000 | 0,453 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 979.00000 | 1,067 | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 93.00000 | 0,080 | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,897.00000 | 1,997 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 11.00000 | 0,010 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,888.00000 | 2,989 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 2.00000 | 0,002 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 15.00000 | 0,016 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 5,529.00000 | 5,429 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 25.00000 | 0,027 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 4,539.00000 | 4,440 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 41.00000 | 0,044 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 3,555.00000 | 3,457 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 175.00000 | 0,193 | 24.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,289.00000 | 1,206 | 24.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 188.00000 | 0,208 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,202.00000 | 1,121 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 18.00000 | 0,019 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,182.00000 | 5,082 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 30.00000 | 0,032 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 4,194.00000 | 4,095 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 169.00000 | 0,186 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 1,333.00000 | 1,249 | 24.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 940.00000 | 1,027 | 19.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 104.00000 | 0,090 | 19.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,848.00000 | 1,948 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 12.00000 | 0,011 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 16.00000 | 0,017 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 5,380.00000 | 5,280 | 35.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 44.00000 | 0,048 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 3,408.00000 | 3,311 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 147.00000 | 0,161 | 24.98 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 1,511.00000 | 1,424 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 795.00000 | 0,874 | 19.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 159.00000 | 0,137 | 19.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 1,655.00000 | 1,754 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 19.00000 | 0,017 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 2,639.00000 | 2,740 | 25.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 3.00000 | 0,003 | 25.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 33.00000 | 0,035 | 32.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 4,047.00000 | 3,948 | 32.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 142.00000 | 0,156 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 1,556.00000 | 1,469 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 163.00000 | 0,179 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 1,377.00000 | 1,292 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 696.00000 | 0,770 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 210.00000 | 0,183 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 1.00000 | 0,002 | 33.81 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 7,665.00000 | 7,565 | 33.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 10.00000 | 0,011 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 6,174.00000 | 6,074 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 23.00000 | 0,025 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 4,687.00000 | 4,588 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 49.00000 | 0,053 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,213.00000 | 3,116 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 1,373.00000 | 1,470 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 37.00000 | 0,033 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,838.00000 | 2,940 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Put | | 2.00000 | 0,003 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 4,336.00000 | 4,437 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 1.00000 | 0,001 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 7,915.00000 | 7,814 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 7.00000 | 0,008 | 35.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 6,421.00000 | 6,321 | 35.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 43.00000 | 0,046 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 3,457.00000 | 3,359 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 305.00000 | 0,339 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 719.00000 | 0,652 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 1,146.00000 | 1,240 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 60.00000 | 0,053 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 2,589.00000 | 2,691 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 3.00000 | 0,004 | 25.07 | 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 | 3.75 | Call | | 4,086.00000 | 4,188 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,001 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 137.00000 | 0,150 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 1,601.00000 | 1,513 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 552.00000 | 0,614 | 19.80 | 0.00 | 0 | 390.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 316.00000 | 0,277 | 19.80 | 0.00 | 0 | 130.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 26.00000 | 0,028 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 4,440.00000 | 4,341 | 33.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 32.00000 | 0,034 | 33.11 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 4,096.00000 | 3,997 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 152.00000 | 0,167 | 24.80 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 1,466.00000 | 1,380 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 133.00000 | 0,145 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1,647.00000 | 1,558 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Call | | 526.00000 | 0,586 | 19.86 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Put | | 340.00000 | 0,299 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 27.00000 | 0,029 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 4,391.00000 | 4,292 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 113.00000 | 0,123 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 1,877.00000 | 1,786 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 121.00000 | 0,132 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 1,785.00000 | 1,695 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 501.00000 | 0,559 | 19.93 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 365.00000 | 0,322 | 19.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 110.00000 | 0,120 | 26.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 1,924.00000 | 1,833 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 117.00000 | 0,127 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 1,831.00000 | 1,740 | 26.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 124.00000 | 0,136 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 1,738.00000 | 1,649 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 477.00000 | 0,533 | 19.99 | 0.00 | 0 | 233.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 391.00000 | 0,346 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 22.00000 | 0,024 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 4,736.00000 | 4,637 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 332.00000 | 0,370 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 646.00000 | 0,583 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 20.00000 | 0,022 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 4,934.00000 | 4,835 | 34.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 59.00000 | 0,064 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 2,873.00000 | 2,777 | 29.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 63.00000 | 0,068 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 2,777.00000 | 2,681 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 67.00000 | 0,072 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 2,681.00000 | 2,585 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 280.00000 | 0,312 | 21.84 | 0.00 | 0 | 1,900.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 794.00000 | 0,725 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 22.00000 | 0,023 | 34.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 4,786.00000 | 4,686 | 34.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 65.00000 | 0,070 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 2,729.00000 | 2,633 | 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 | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 69.00000 | 0,075 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 2,633.00000 | 2,538 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 318.00000 | 0,354 | 21.29 | 0.00 | 0 | 139.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 682.00000 | 0,617 | 21.29 | 0.00 | 0 | 4.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 23.00000 | 0,025 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 4,637.00000 | 4,538 | 34.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 71.00000 | 0,077 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 2,585.00000 | 2,490 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 76.00000 | 0,082 | 28.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 2,490.00000 | 2,395 | 28.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 80.00000 | 0,087 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 2,394.00000 | 2,300 | 28.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 86.00000 | 0,093 | 27.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 2,300.00000 | 2,206 | 27.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 92.00000 | 0,100 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 2,206.00000 | 2,113 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 98.00000 | 0,106 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2,112.00000 | 2,019 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 104.00000 | 0,113 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 2,018.00000 | 1,926 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 362.00000 | 0,403 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 576.00000 | 0,516 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 28.00000 | 0,030 | 33.54 | 0.00 | 0 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 4,342.00000 | 4,243 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 128.00000 | 0,141 | 25.72 | 0.00 | 0 | 26,596.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 1,692.00000 | 1,604 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 24.00000 | 0,026 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 4,588.00000 | 4,489 | 33.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 73.00000 | 0,079 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 2,537.00000 | 2,442 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 78.00000 | 0,085 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 2,442.00000 | 2,348 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 83.00000 | 0,090 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 2,347.00000 | 2,253 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 95.00000 | 0,103 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 2,159.00000 | 2,066 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 101.00000 | 0,109 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2,065.00000 | 1,972 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 107.00000 | 0,116 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 1,971.00000 | 1,879 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 378.00000 | 0,421 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 542.00000 | 0,484 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 89.00000 | 0,096 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 2,253.00000 | 2,159 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 1.00000 | 0,001 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 7,865.00000 | 7,764 | 33.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Call | | 4,136.00000 | 4,238 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,001 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 12.00000 | 0,013 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 5,926.00000 | 5,826 | 36.33 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 34.00000 | 0,037 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 3,948.00000 | 3,850 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 1.00000 | 0,001 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 7,965.00000 | 7,864 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 12.00000 | 0,013 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 5,976.00000 | 5,876 | 36.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 34.00000 | 0,036 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 3,998.00000 | 3,899 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 4,036.00000 | 4,138 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,001 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 8,115.00000 | 8,014 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 11.00000 | 0,012 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 6,125.00000 | 6,025 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 31.00000 | 0,033 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 4,145.00000 | 4,046 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,886.00000 | 3,988 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,001 | 32.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 1.00000 | 0,001 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 8,015.00000 | 7,914 | 33.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 12.00000 | 0,013 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 6,026.00000 | 5,926 | 36.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 3,986.00000 | 4,088 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,001 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 33.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 9,664.00000 | 9,563 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 8,065.00000 | 7,964 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 11.00000 | 0,013 | 36.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 6,075.00000 | 5,976 | 36.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,936.00000 | 4,038 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,001 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 8,165.00000 | 8,064 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Call | | 3,836.00000 | 3,938 | 32.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,001 | 32.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 8,215.00000 | 8,114 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 9.00000 | 0,011 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 6,223.00000 | 6,124 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 902.00000 | 0,987 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 116.00000 | 0,100 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 1,800.00000 | 1,899 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 14.00000 | 0,012 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 2,788.00000 | 2,890 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 2.00000 | 0,003 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 3,786.00000 | 3,888 | 32.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,001 | 32.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 1.00000 | 0,001 | 33.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 7,765.00000 | 7,664 | 33.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 4,236.00000 | 4,337 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 1.00000 | 0,001 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 7,815.00000 | 7,714 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 4,186.00000 | 4,288 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,001 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 0,001 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 8,265.00000 | 8,164 | 33.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 9.00000 | 0,010 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 6,273.00000 | 6,173 | 36.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 3,736.00000 | 3,838 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,001 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 8.07190 | 7.96890 | | 19.94 | 0.00 | 0 | 4,585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Call | | 19.00000 | 0,020 | 36.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Put | | 7,900.00000 | 7,798 | 36.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Call | | 37.00000 | 0,039 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Put | | 5,918.00000 | 5,817 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Call | | 76.00000 | 0,079 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Put | | 3,957.00000 | 3,857 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Call | | 180.00000 | 0,191 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Put | | 2,061.00000 | 1,969 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Call | | 1,224.00000 | 1,313 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Put | | 105.00000 | 0,091 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Call | | 2,135.00000 | 2,236 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Put | | 16.00000 | 0,014 | 20.27 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Call | | 3,124.00000 | 3,226 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Put | | 5.00000 | 0,004 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Call | | 4,120.00000 | 4,223 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,001 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Call | | 19.00000 | 0,020 | 36.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Put | | 7,850.00000 | 7,748 | 36.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Call | | 38.00000 | 0,039 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Put | | 5,869.00000 | 5,767 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Call | | 77.00000 | 0,081 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Put | | 3,908.00000 | 3,809 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Call | | 184.00000 | 0,196 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Put | | 2,015.00000 | 1,924 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Call | | 624.00000 | 0,677 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Put | | 455.00000 | 0,405 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Call | | 1,266.00000 | 1,355 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Put | | 97.00000 | 0,083 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Call | | 2,184.00000 | 2,286 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Put | | 15.00000 | 0,014 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Call | | 3,174.00000 | 3,276 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Put | | 5.00000 | 0,004 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Call | | 4,170.00000 | 4,272 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,000 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Call | | 600.00000 | 0,652 | 19.70 | 0.00 | 0 | 409.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Put | | 481.00000 | 0,430 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Call | | 19.00000 | 0,020 | 36.85 | 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 | 13/09/2010 | Foreign Exchange Future | 15.90 | Put | | 7,950.00000 | 7,848 | 36.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Call | | 37.00000 | 0,038 | 34.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Put | | 5,968.00000 | 5,866 | 34.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Call | | 75.00000 | 0,078 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Put | | 4,006.00000 | 3,906 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Call | | 176.00000 | 0,187 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Put | | 2,107.00000 | 2,015 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Call | | 578.00000 | 0,628 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Put | | 509.00000 | 0,456 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Call | | 1,183.00000 | 1,271 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Put | | 114.00000 | 0,099 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Call | | 2,086.00000 | 2,187 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Put | | 17.00000 | 0,015 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Call | | 3,074.00000 | 3,177 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Put | | 5.00000 | 0,005 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Call | | 4,070.00000 | 4,173 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,001 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Call | | 19.00000 | 0,019 | 36.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Put | | 8,000.00000 | 7,897 | 36.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Call | | 36.00000 | 0,038 | 34.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Put | | 6,017.00000 | 5,916 | 34.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Call | | 73.00000 | 0,077 | 30.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Put | | 4,054.00000 | 3,955 | 30.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Call | | 172.00000 | 0,182 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Put | | 2,153.00000 | 2,060 | 25.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Call | | 557.00000 | 0,604 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Put | | 538.00000 | 0,482 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Call | | 1,143.00000 | 1,229 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Put | | 124.00000 | 0,107 | 18.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Call | | 2,037.00000 | 2,138 | 19.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Put | | 18.00000 | 0,016 | 19.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Call | | 3,025.00000 | 3,127 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Put | | 6.00000 | 0,005 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Call | | 4,020.00000 | 4,123 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,001 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Call | | 18.00000 | 0,019 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Put | | 8,099.00000 | 7,997 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Call | | 35.00000 | 0,036 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Put | | 6,116.00000 | 6,014 | 34.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Call | | 70.00000 | 0,074 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Put | | 4,151.00000 | 4,052 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Call | | 163.00000 | 0,173 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Put | | 2,244.00000 | 2,151 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Call | | 520.00000 | 0,562 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Put | | 601.00000 | 0,540 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Call | | 1,069.00000 | 1,150 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Put | | 150.00000 | 0,128 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Call | | 1,942.00000 | 2,041 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Put | | 23.00000 | 0,019 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Call | | 2,926.00000 | 3,028 | 24.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Put | | 7.00000 | 0,006 | 24.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Call | | 3,920.00000 | 4,023 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,001 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Call | | 17.00000 | 0,018 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Put | | 8,148.00000 | 8,046 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Call | | 34.00000 | 0,036 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Put | | 6,165.00000 | 6,064 | 34.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Call | | 69.00000 | 0,072 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Put | | 4,200.00000 | 4,100 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Call | | 159.00000 | 0,169 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Put | | 2,290.00000 | 2,197 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Call | | 502.00000 | 0,543 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Put | | 633.00000 | 0,571 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Call | | 1,033.00000 | 1,113 | 18.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Put | | 164.00000 | 0,141 | 18.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Call | | 1,894.00000 | 1,993 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Put | | 25.00000 | 0,021 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Call | | 2,876.00000 | 2,978 | 24.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Put | | 7.00000 | 0,006 | 24.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Call | | 3,870.00000 | 3,973 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,001 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Call | | 17.00000 | 0,018 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Put | | 8,198.00000 | 8,096 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Call | | 34.00000 | 0,035 | 34.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Put | | 6,215.00000 | 6,113 | 34.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Call | | 68.00000 | 0,071 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Put | | 4,249.00000 | 4,149 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Call | | 155.00000 | 0,164 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Put | | 2,336.00000 | 2,242 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Call | | 485.00000 | 0,525 | 20.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Put | | 666.00000 | 0,603 | 20.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Call | | 998.00000 | 1,076 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Put | | 179.00000 | 0,154 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Call | | 1,847.00000 | 1,946 | 19.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Put | | 28.00000 | 0,024 | 19.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Call | | 2,826.00000 | 2,929 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Put | | 7.00000 | 0,007 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Call | | 3,821.00000 | 3,923 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Put | | 2.00000 | 0,001 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Call | | 15.00000 | 0,016 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Put | | 8,346.00000 | 8,244 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Call | | 32.00000 | 0,033 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Put | | 6,363.00000 | 6,261 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Call | | 64.00000 | 0,067 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Put | | 4,395.00000 | 4,295 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Call | | 144.00000 | 0,152 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Put | | 2,475.00000 | 2,380 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Call | | 899.00000 | 0,971 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Put | | 230.00000 | 0,199 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Call | | 1,707.00000 | 1,804 | 19.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Put | | 38.00000 | 0,032 | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Call | | 2,678.00000 | 2,780 | 23.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Put | | 9.00000 | 0,008 | 23.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Call | | 3,671.00000 | 3,774 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Put | | 2.00000 | 0,002 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Call | | 16.00000 | 0,017 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Put | | 8,297.00000 | 8,195 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Call | | 32.00000 | 0,034 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Put | | 6,313.00000 | 6,212 | 34.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Call | | 65.00000 | 0,068 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Put | | 4,346.00000 | 4,246 | 31.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Call | | 147.00000 | 0,156 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Put | | 2,428.00000 | 2,334 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Call | | 453.00000 | 0,490 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Put | | 734.00000 | 0,668 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Call | | 931.00000 | 1,006 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Put | | 212.00000 | 0,184 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Call | | 1,754.00000 | 1,851 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Put | | 35.00000 | 0,029 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Call | | 2,727.00000 | 2,830 | 23.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Put | | 8.00000 | 0,008 | 23.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Call | | 3,721.00000 | 3,824 | 28.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Put | | 2.00000 | 0,002 | 28.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Call | | 15.00000 | 0,015 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Put | | 8,446.00000 | 8,343 | 36.98 | 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 | 13/09/2010 | Foreign Exchange Future | 14.40 | Call | | 31.00000 | 0,032 | 34.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Put | | 6,462.00000 | 6,360 | 34.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Call | | 61.00000 | 0,064 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Put | | 4,492.00000 | 4,392 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Call | | 137.00000 | 0,145 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Put | | 2,568.00000 | 2,473 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Call | | 410.00000 | 0,443 | 21.16 | 0.00 | 0 | 585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Put | | 841.00000 | 0,771 | 21.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Call | | 837.00000 | 0,906 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Put | | 268.00000 | 0,234 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Call | | 1,616.00000 | 1,712 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Put | | 47.00000 | 0,040 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Call | | 2,579.00000 | 2,681 | 22.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Put | | 10.00000 | 0,009 | 22.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Call | | 3,571.00000 | 3,674 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Put | | 2.00000 | 0,002 | 27.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Call | | 438.00000 | 0,474 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Put | | 769.00000 | 0,702 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Call | | 20.00000 | 0,021 | 36.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Put | | 7,751.00000 | 7,649 | 36.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Call | | 39.00000 | 0,041 | 33.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Put | | 5,770.00000 | 5,669 | 33.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Call | | 80.00000 | 0,084 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Put | | 3,811.00000 | 3,712 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Call | | 194.00000 | 0,206 | 25.14 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Put | | 1,925.00000 | 1,834 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Call | | 672.00000 | 0,729 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Put | | 403.00000 | 0,357 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Call | | 1,351.00000 | 1,442 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Put | | 82.00000 | 0,070 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Call | | 2,283.00000 | 2,384 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Put | | 14.00000 | 0,012 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Call | | 3,273.00000 | 3,376 | 26.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Put | | 4.00000 | 0,004 | 26.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Call | | 4,269.00000 | 4,372 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Call | | 20.00000 | 0,020 | 36.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Put | | 7,801.00000 | 7,698 | 36.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Call | | 38.00000 | 0,040 | 34.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Put | | 5,819.00000 | 5,718 | 34.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Call | | 79.00000 | 0,082 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Put | | 3,860.00000 | 3,760 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Call | | 189.00000 | 0,201 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Put | | 1,970.00000 | 1,879 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Call | | 647.00000 | 0,703 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Put | | 428.00000 | 0,381 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Call | | 1,308.00000 | 1,399 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Put | | 89.00000 | 0,077 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Call | | 2,233.00000 | 2,335 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Put | | 14.00000 | 0,013 | 20.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Call | | 3,223.00000 | 3,326 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Put | | 4.00000 | 0,004 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Call | | 4,219.00000 | 4,322 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Call | | 18.00000 | 0,019 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Put | | 8,049.00000 | 7,947 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Call | | 35.00000 | 0,037 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Put | | 6,066.00000 | 5,965 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Call | | 72.00000 | 0,075 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Put | | 4,103.00000 | 4,003 | 30.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Call | | 167.00000 | 0,178 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Put | | 2,198.00000 | 2,106 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Call | | 538.00000 | 0,582 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Put | | 569.00000 | 0,510 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Call | | 1,105.00000 | 1,188 | 18.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Put | | 136.00000 | 0,116 | 18.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Call | | 1,989.00000 | 2,089 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Put | | 20.00000 | 0,017 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Call | | 2,975.00000 | 3,078 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Put | | 6.00000 | 0,006 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Call | | 3,970.00000 | 4,073 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,001 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Call | | 16.00000 | 0,017 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Put | | 8,247.00000 | 8,145 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Call | | 33.00000 | 0,034 | 34.74 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Put | | 6,264.00000 | 6,162 | 34.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Call | | 66.00000 | 0,069 | 31.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Put | | 4,297.00000 | 4,197 | 31.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 151.00000 | 0,160 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 2,382.00000 | 2,288 | 26.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Call | | 469.00000 | 0,507 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Put | | 700.00000 | 0,635 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Call | | 964.00000 | 1,040 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Put | | 195.00000 | 0,168 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Call | | 1,800.00000 | 1,898 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Put | | 31.00000 | 0,026 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Call | | 2,777.00000 | 2,879 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Put | | 8.00000 | 0,007 | 23.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Call | | 3,771.00000 | 3,873 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Put | | 2.00000 | 0,001 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Call | | 15.00000 | 0,016 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Put | | 8,396.00000 | 8,294 | 36.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Call | | 31.00000 | 0,033 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Put | | 6,412.00000 | 6,311 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Call | | 62.00000 | 0,065 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Put | | 4,443.00000 | 4,343 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Call | | 140.00000 | 0,149 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Put | | 2,521.00000 | 2,427 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Call | | 424.00000 | 0,458 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Put | | 805.00000 | 0,736 | 21.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Call | | 868.00000 | 0,938 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Put | | 249.00000 | 0,216 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Call | | 1,662.00000 | 1,758 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Put | | 43.00000 | 0,036 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Call | | 2,628.00000 | 2,730 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Put | | 9.00000 | 0,008 | 23.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Call | | 3,621.00000 | 3,724 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Put | | 2.00000 | 0,002 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Call | | 238.00000 | 0,255 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Put | | 1,569.00000 | 1,483 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Call | | 259.00000 | 0,277 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Put | | 1,440.00000 | 1,355 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Put | | 953.00000 | 0,879 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Call | | 372.00000 | 0,401 | 21.62 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Put | | 1,069.00000 | 0,993 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Call | | 338.00000 | 0,365 | 22.08 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 8.20690 | 8.10300 | | 20.47 | 0.00 | 0 | 493.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 43.00000 | 0,045 | 35.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 7,890.00000 | 7,788 | 35.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 71.00000 | 0,075 | 32.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 5,918.00000 | 5,818 | 32.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 126.00000 | 0,134 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 3,973.00000 | 3,877 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 261.00000 | 0,279 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,108.00000 | 2,022 | 25.07 | 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 | 7.95 | Call | | 714.00000 | 0,772 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 561.00000 | 0,515 | 19.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 1,305.00000 | 1,395 | 18.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 152.00000 | 0,138 | 18.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 2,185.00000 | 2,287 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 32.00000 | 0,030 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 3,161.00000 | 3,265 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 8.00000 | 0,008 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 4,155.00000 | 4,258 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 2.00000 | 0,001 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 507.00000 | 0,547 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 954.00000 | 0,890 | 21.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 42.00000 | 0,045 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 7,939.00000 | 7,838 | 35.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 70.00000 | 0,074 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 5,967.00000 | 5,867 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 124.00000 | 0,132 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,021.00000 | 3,925 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 256.00000 | 0,274 | 25.20 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,153.00000 | 2,067 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 1,266.00000 | 1,355 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 163.00000 | 0,148 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 2,137.00000 | 2,239 | 19.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 34.00000 | 0,032 | 19.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 3,112.00000 | 3,215 | 23.41 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 9.00000 | 0,008 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 4,105.00000 | 4,209 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 2.00000 | 0,002 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 42.00000 | 0,044 | 35.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 7,989.00000 | 7,887 | 35.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 69.00000 | 0,073 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 6,016.00000 | 5,916 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 122.00000 | 0,130 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 4,069.00000 | 3,973 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 251.00000 | 0,268 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 2,198.00000 | 2,111 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 672.00000 | 0,727 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 619.00000 | 0,570 | 20.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 1,228.00000 | 1,316 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 175.00000 | 0,159 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 2,089.00000 | 2,191 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 36.00000 | 0,034 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 3,062.00000 | 3,166 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 9.00000 | 0,009 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 4,056.00000 | 4,159 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 3.00000 | 0,002 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 41.00000 | 0,044 | 35.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 8,038.00000 | 7,937 | 35.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 69.00000 | 0,073 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 6,066.00000 | 5,966 | 33.21 | 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 | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 121.00000 | 0,128 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 4,118.00000 | 4,021 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 246.00000 | 0,263 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 2,243.00000 | 2,156 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 652.00000 | 0,706 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 649.00000 | 0,599 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 1,189.00000 | 1,277 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 186.00000 | 0,170 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 2,042.00000 | 2,143 | 19.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 39.00000 | 0,036 | 19.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 3,013.00000 | 3,116 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 10.00000 | 0,009 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 4,006.00000 | 4,109 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 3.00000 | 0,002 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 693.00000 | 0,749 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 590.00000 | 0,542 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 40.00000 | 0,043 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 8,087.00000 | 7,986 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 68.00000 | 0,072 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 6,115.00000 | 6,015 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 119.00000 | 0,126 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 4,166.00000 | 4,069 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 240.00000 | 0,258 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 2,287.00000 | 2,201 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 634.00000 | 0,685 | 20.36 | 0.00 | 0 | 4,400.00 |

| 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 | 8.15 | Put | | 681.00000 | 0,628 | 20.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 1,155.00000 | 1,238 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 202.00000 | 0,181 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 1,995.00000 | 2,096 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 42.00000 | 0,039 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 2,964.00000 | 3,067 | 22.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 11.00000 | 0,010 | 22.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 3,956.00000 | 4,060 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 3.00000 | 0,003 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 40.00000 | 0,043 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 8,137.00000 | 8,036 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 67.00000 | 0,071 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 6,164.00000 | 6,064 | 33.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 117.00000 | 0,124 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 4,214.00000 | 4,117 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 235.00000 | 0,253 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 2,332.00000 | 2,246 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 616.00000 | 0,665 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 713.00000 | 0,658 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 1,122.00000 | 1,201 | 18.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 219.00000 | 0,194 | 18.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 1,949.00000 | 2,048 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 46.00000 | 0,041 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 2,914.00000 | 3,017 | 22.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 11.00000 | 0,010 | 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 | 4.20 | Call | | 3,906.00000 | 4,010 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 3.00000 | 0,003 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 39.00000 | 0,042 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 8,186.00000 | 8,085 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 66.00000 | 0,070 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 6,213.00000 | 6,113 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 115.00000 | 0,122 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 4,262.00000 | 4,165 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 230.00000 | 0,247 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 2,377.00000 | 2,290 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 599.00000 | 0,646 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 746.00000 | 0,689 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 1,089.00000 | 1,167 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 236.00000 | 0,210 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 1,904.00000 | 2,002 | 19.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 51.00000 | 0,045 | 19.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 2,865.00000 | 2,968 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 12.00000 | 0,011 | 22.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 3,857.00000 | 3,960 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 4.00000 | 0,003 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 36.00000 | 0,039 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 8,383.00000 | 8,282 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 62.00000 | 0,066 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 6,409.00000 | 6,309 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 108.00000 | 0,115 | 30.44 | 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 | 12.45 | Put | | 4,455.00000 | 4,358 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 212.00000 | 0,227 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 2,559.00000 | 2,470 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 536.00000 | 0,578 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 883.00000 | 0,821 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 967.00000 | 1,039 | 18.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 314.00000 | 0,282 | 18.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 1,725.00000 | 1,821 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 72.00000 | 0,064 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 2,669.00000 | 2,772 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 16.00000 | 0,015 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 3,658.00000 | 3,761 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 5.00000 | 0,004 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 36.00000 | 0,039 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 8,333.00000 | 8,232 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 63.00000 | 0,067 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 6,360.00000 | 6,260 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 109.00000 | 0,116 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 4,406.00000 | 4,309 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 216.00000 | 0,232 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 2,513.00000 | 2,425 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 551.00000 | 0,594 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 848.00000 | 0,787 | 20.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 996.00000 | 1,069 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 293.00000 | 0,262 | 18.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 1,769.00000 | 1,866 | 19.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 66.00000 | 0,059 | 19.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 2,718.00000 | 2,821 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 15.00000 | 0,014 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 3,707.00000 | 3,811 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 4.00000 | 0,004 | 26.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 494.00000 | 0,533 | 21.52 | 0.00 | 0 | 117.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 991.00000 | 0,926 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 35.00000 | 0,038 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 8,432.00000 | 8,331 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 61.00000 | 0,065 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 6,458.00000 | 6,358 | 33.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 106.00000 | 0,113 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 4,503.00000 | 4,406 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 208.00000 | 0,223 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 2,605.00000 | 2,516 | 26.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 521.00000 | 0,562 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 918.00000 | 0,855 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 938.00000 | 1,009 | 19.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 335.00000 | 0,302 | 19.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 1,681.00000 | 1,777 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 78.00000 | 0,070 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 2,621.00000 | 2,723 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 18.00000 | 0,016 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 3,608.00000 | 3,712 | 25.85 | 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 | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 5.00000 | 0,005 | 25.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 582.00000 | 0,628 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 779.00000 | 0,721 | 20.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 44.00000 | 0,046 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 7,791.00000 | 7,689 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 73.00000 | 0,077 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 5,820.00000 | 5,720 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 130.00000 | 0,138 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 3,877.00000 | 3,781 | 29.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 272.00000 | 0,291 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,019.00000 | 1,934 | 24.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 759.00000 | 0,819 | 19.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 506.00000 | 0,462 | 19.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 1,385.00000 | 1,477 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 132.00000 | 0,120 | 18.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 2,281.00000 | 2,383 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 28.00000 | 0,026 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 3,261.00000 | 3,364 | 24.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 8.00000 | 0,007 | 24.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 4,254.00000 | 4,358 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,001 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 43.00000 | 0,046 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 7,840.00000 | 7,739 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 72.00000 | 0,076 | 32.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 5,869.00000 | 5,769 | 32.87 | 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 | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 128.00000 | 0,136 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 3,925.00000 | 3,829 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 266.00000 | 0,285 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,063.00000 | 1,978 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 736.00000 | 0,795 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 533.00000 | 0,488 | 19.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 1,345.00000 | 1,436 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 142.00000 | 0,129 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 2,233.00000 | 2,335 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 30.00000 | 0,028 | 20.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 3,211.00000 | 3,315 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 8.00000 | 0,008 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 4,205.00000 | 4,308 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 2.00000 | 0,001 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 38.00000 | 0,041 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 8,235.00000 | 8,134 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 65.00000 | 0,069 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 6,262.00000 | 6,162 | 33.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 113.00000 | 0,120 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 4,310.00000 | 4,213 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 225.00000 | 0,242 | 25.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 2,422.00000 | 2,335 | 25.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 1,058.00000 | 1,133 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 255.00000 | 0,226 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 1,858.00000 | 1,957 | 19.10 | 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 | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 55.00000 | 0,050 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 2,816.00000 | 2,919 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 13.00000 | 0,012 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 3,807.00000 | 3,911 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 4.00000 | 0,004 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 37.00000 | 0,040 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 8,284.00000 | 8,183 | 35.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 64.00000 | 0,068 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 6,311.00000 | 6,211 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 111.00000 | 0,118 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 4,358.00000 | 4,261 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 221.00000 | 0,237 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 2,468.00000 | 2,380 | 26.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 566.00000 | 0,611 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 813.00000 | 0,754 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 1,027.00000 | 1,101 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 274.00000 | 0,244 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 1,814.00000 | 1,911 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 61.00000 | 0,054 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 2,767.00000 | 2,870 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 14.00000 | 0,013 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 3,757.00000 | 3,861 | 26.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 4.00000 | 0,004 | 26.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 53.00000 | 0,056 | 34.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 7,000.00000 | 6,899 | 34.44 | 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 | 13.05 | Call | | 90.00000 | 0,095 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 5,037.00000 | 4,938 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 168.00000 | 0,180 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 3,115.00000 | 3,023 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 391.00000 | 0,421 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 1,338.00000 | 1,264 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 5,053.00000 | 5,157 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 27.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 1,378.00000 | 1,304 | 22.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 381.00000 | 0,411 | 22.83 | 0.00 | 0 | 330.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | | | 12.55340 | 12.46040 | | 18.21 | 62,767.00 | 5 | 13,916.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Put | | 9,540.00000 | 9,447 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 1.00000 | 0,001 | 31.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 7,541.00000 | 7,448 | 31.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 3.00000 | 0,003 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 5,543.00000 | 5,450 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 17.00000 | 0,021 | 26.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 3,557.00000 | 3,468 | 26.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 106.00000 | 0,120 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 1,646.00000 | 1,567 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 257.00000 | 0,291 | 19.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 797.00000 | 0,738 | 19.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 680.00000 | 0,751 | 17.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 220.00000 | 0,198 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 1,495.00000 | 1,585 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 35.00000 | 0,032 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 2,467.00000 | 2,560 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 7.00000 | 0,007 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Put | | 9,690.00000 | 9,597 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Call | | 1.00000 | 0,001 | 32.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Put | | 7,691.00000 | 7,598 | 32.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Call | | 2.00000 | 0,003 | 29.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Put | | 5,692.00000 | 5,600 | 29.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 15.00000 | 0,019 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 3,705.00000 | 3,616 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 94.00000 | 0,106 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 1,784.00000 | 1,703 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 223.00000 | 0,253 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 913.00000 | 0,850 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 589.00000 | 0,655 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 279.00000 | 0,252 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 1,355.00000 | 1,445 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 45.00000 | 0,042 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 2,319.00000 | 2,411 | 21.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 9.00000 | 0,008 | 21.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Put | | 9,640.00000 | 9,547 | 32.71 | 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 | 20.10 | Call | | 1.00000 | 0,001 | 32.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 7,641.00000 | 7,548 | 32.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 2.00000 | 0,003 | 29.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 5,642.00000 | 5,550 | 29.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 16.00000 | 0,020 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 3,656.00000 | 3,567 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 98.00000 | 0,111 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 1,738.00000 | 1,658 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 234.00000 | 0,265 | 20.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 874.00000 | 0,812 | 20.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 618.00000 | 0,686 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 258.00000 | 0,233 | 17.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 1,401.00000 | 1,491 | 18.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 41.00000 | 0,038 | 18.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 2,368.00000 | 2,461 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 8.00000 | 0,008 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 3,313.00000 | 3,406 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 3.00000 | 0,003 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Put | | 9,040.00000 | 8,947 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 1.00000 | 0,001 | 31.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 7,041.00000 | 6,948 | 31.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Put | | 8,890.00000 | 8,797 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 1.00000 | 0,001 | 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 | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 6,891.00000 | 6,798 | 30.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 5.00000 | 0,006 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 4,895.00000 | 4,803 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 31.00000 | 0,037 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 2,921.00000 | 2,834 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 186.00000 | 0,211 | 20.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 1,076.00000 | 1,008 | 20.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 481.00000 | 0,540 | 18.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 371.00000 | 0,337 | 18.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 1,174.00000 | 1,262 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 64.00000 | 0,059 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 2,121.00000 | 2,214 | 20.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 11.00000 | 0,011 | 20.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 3,113.00000 | 3,206 | 24.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 3.00000 | 0,003 | 24.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Put | | 8,740.00000 | 8,647 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 1.00000 | 0,001 | 30.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 6,741.00000 | 6,648 | 30.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 5.00000 | 0,007 | 28.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 4,745.00000 | 4,654 | 28.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 36.00000 | 0,043 | 25.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 2,776.00000 | 2,690 | 25.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 213.00000 | 0,242 | 20.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 953.00000 | 0,889 | 20.31 | 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 | 12.20 | Call | | 560.00000 | 0,625 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 300.00000 | 0,272 | 17.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 1,309.00000 | 1,399 | 18.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 49.00000 | 0,046 | 18.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 2,269.00000 | 2,362 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 9.00000 | 0,009 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 3,263.00000 | 3,356 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 3.00000 | 0,003 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Put | | 8,790.00000 | 8,697 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 1.00000 | 0,001 | 30.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 6,791.00000 | 6,698 | 30.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 5.00000 | 0,007 | 28.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 4,795.00000 | 4,704 | 28.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 34.00000 | 0,041 | 25.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 2,824.00000 | 2,738 | 25.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 203.00000 | 0,231 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 993.00000 | 0,928 | 20.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 533.00000 | 0,596 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 323.00000 | 0,293 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 1,264.00000 | 1,353 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 54.00000 | 0,050 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 2,220.00000 | 2,312 | 20.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 10.00000 | 0,009 | 20.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 3,213.00000 | 3,306 | 25.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 3.00000 | 0,003 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Put | | 8,940.00000 | 8,847 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 1.00000 | 0,001 | 30.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 6,941.00000 | 6,848 | 30.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 5.00000 | 0,006 | 28.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 4,945.00000 | 4,853 | 28.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 30.00000 | 0,036 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 2,970.00000 | 2,883 | 25.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 178.00000 | 0,202 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 1,118.00000 | 1,049 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 456.00000 | 0,514 | 18.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 396.00000 | 0,361 | 18.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 1,129.00000 | 1,217 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 69.00000 | 0,064 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 2,072.00000 | 2,164 | 20.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 12.00000 | 0,011 | 20.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 3,063.00000 | 3,156 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 3.00000 | 0,003 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Put | | 9,190.00000 | 9,097 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 1.00000 | 0,001 | 31.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 7,191.00000 | 7,098 | 31.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Put | | 9,340.00000 | 9,247 | 32.71 | 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 | 19.80 | Call | | 1.00000 | 0,001 | 31.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 7,341.00000 | 7,248 | 31.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Put | | 9,590.00000 | 9,497 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 1.00000 | 0,001 | 31.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 7,591.00000 | 7,498 | 31.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 2.00000 | 0,003 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 5,592.00000 | 5,500 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 16.00000 | 0,021 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 3,606.00000 | 3,518 | 27.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 245.00000 | 0,278 | 19.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 835.00000 | 0,775 | 19.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 649.00000 | 0,718 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 239.00000 | 0,215 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 1,448.00000 | 1,538 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 38.00000 | 0,035 | 18.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 2,418.00000 | 2,510 | 21.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 8.00000 | 0,007 | 21.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Put | | 9,490.00000 | 9,397 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 1.00000 | 0,001 | 31.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 7,491.00000 | 7,398 | 31.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Put | | 9,440.00000 | 9,347 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 1.00000 | 0,001 | 31.71 | 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 | 19.90 | Put | | 7,441.00000 | 7,348 | 31.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Put | | 9,390.00000 | 9,297 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 1.00000 | 0,001 | 31.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 7,391.00000 | 7,298 | 31.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Put | | 9,290.00000 | 9,197 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 1.00000 | 0,001 | 31.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 7,291.00000 | 7,198 | 31.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Put | | 9,140.00000 | 9,047 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 1.00000 | 0,001 | 31.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 7,141.00000 | 7,048 | 31.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Put | | 9,090.00000 | 8,997 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 1.00000 | 0,001 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 7,091.00000 | 6,998 | 31.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Put | | 8,990.00000 | 8,897 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 1.00000 | 0,001 | 30.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 6,991.00000 | 6,898 | 30.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 4.00000 | 0,005 | 28.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 4,994.00000 | 4,902 | 28.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 28.00000 | 0,034 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 3,018.00000 | 2,931 | 25.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 170.00000 | 0,193 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 1,160.00000 | 1,090 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 433.00000 | 0,488 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 423.00000 | 0,385 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 1,085.00000 | 1,173 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 75.00000 | 0,070 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 2,022.00000 | 2,115 | 19.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 12.00000 | 0,012 | 19.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 3,014.00000 | 3,107 | 24.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 4.00000 | 0,004 | 24.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Put | | 8,840.00000 | 8,747 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 1.00000 | 0,001 | 30.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 6,841.00000 | 6,748 | 30.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 5.00000 | 0,006 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 4,845.00000 | 4,753 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 13.00000 | 0,017 | 27.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 3,853.00000 | 3,764 | 27.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 33.00000 | 0,039 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 2,873.00000 | 2,786 | 25.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 84.00000 | 0,094 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 1,924.00000 | 1,841 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 194.00000 | 0,221 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 1,034.00000 | 0,968 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 507.00000 | 0,567 | 18.04 | 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 | 12.30 | Put | | 347.00000 | 0,314 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 1,218.00000 | 1,307 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 58.00000 | 0,054 | 17.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 2,170.00000 | 2,263 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 10.00000 | 0,010 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 3,163.00000 | 3,256 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 3.00000 | 0,003 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 102.00000 | 0,115 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 1,692.00000 | 1,612 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 3.00000 | 0,003 | 28.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 5,443.00000 | 5,350 | 28.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Call | | 7.00000 | 0,010 | 28.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Put | | 4,447.00000 | 4,357 | 28.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 19.00000 | 0,023 | 26.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 3,459.00000 | 3,370 | 26.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 48.00000 | 0,056 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 2,488.00000 | 2,403 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 115.00000 | 0,131 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 1,555.00000 | 1,478 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 282.00000 | 0,319 | 19.41 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 722.00000 | 0,666 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 746.00000 | 0,820 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 186.00000 | 0,167 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 1,589.00000 | 1,680 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 29.00000 | 0,027 | 18.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 2,566.00000 | 2,659 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 6.00000 | 0,006 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 4.00000 | 0,004 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 5,194.00000 | 5,101 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 9.00000 | 0,012 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 4,199.00000 | 4,109 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 24.00000 | 0,029 | 26.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 3,214.00000 | 3,126 | 26.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 61.00000 | 0,070 | 24.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 2,251.00000 | 2,167 | 24.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 142.00000 | 0,162 | 21.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 1,332.00000 | 1,259 | 21.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 358.00000 | 0,403 | 18.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 548.00000 | 0,500 | 18.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 926.00000 | 1,007 | 17.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 116.00000 | 0,104 | 17.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1,828.00000 | 1,920 | 19.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 18.00000 | 0,017 | 19.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 2,815.00000 | 2,908 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 5.00000 | 0,005 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 3.00000 | 0,004 | 28.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 5,293.00000 | 5,201 | 28.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Call | | 9.00000 | 0,011 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Put | | 4,299.00000 | 4,208 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 21.00000 | 0,026 | 26.48 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 3,311.00000 | 3,223 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 56.00000 | 0,064 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 2,346.00000 | 2,261 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 131.00000 | 0,148 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 1,421.00000 | 1,345 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 325.00000 | 0,367 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 615.00000 | 0,564 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 851.00000 | 0,930 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 141.00000 | 0,127 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 1,732.00000 | 1,823 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 22.00000 | 0,020 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 2,715.00000 | 2,808 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 5.00000 | 0,005 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 4.00000 | 0,005 | 28.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 5,094.00000 | 5,002 | 28.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 10.00000 | 0,014 | 27.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 4,100.00000 | 4,011 | 27.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 26.00000 | 0,031 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 3,116.00000 | 3,028 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 68.00000 | 0,077 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 2,158.00000 | 2,074 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 155.00000 | 0,177 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 1,245.00000 | 1,174 | 21.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 393.00000 | 0,442 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 483.00000 | 0,439 | 18.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 1,004.00000 | 1,088 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 94.00000 | 0,085 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1,925.00000 | 2,017 | 19.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 15.00000 | 0,014 | 19.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 2,914.00000 | 3,007 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 4.00000 | 0,004 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 3.00000 | 0,004 | 28.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 5,393.00000 | 5,301 | 28.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Call | | 8.00000 | 0,010 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Put | | 4,398.00000 | 4,307 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 20.00000 | 0,024 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 3,410.00000 | 3,321 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 50.00000 | 0,059 | 24.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 2,440.00000 | 2,356 | 24.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 120.00000 | 0,136 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 1,510.00000 | 1,433 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 296.00000 | 0,335 | 19.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 686.00000 | 0,632 | 19.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 780.00000 | 0,856 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 170.00000 | 0,153 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 1,636.00000 | 1,728 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 26.00000 | 0,025 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 2,616.00000 | 2,709 | 22.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 6.00000 | 0,006 | 22.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 3.00000 | 0,003 | 28.95 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 5,493.00000 | 5,400 | 28.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Call | | 7.00000 | 0,009 | 28.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Put | | 4,497.00000 | 4,406 | 28.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 18.00000 | 0,022 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 3,508.00000 | 3,419 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 46.00000 | 0,053 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 2,536.00000 | 2,450 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 110.00000 | 0,125 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 1,600.00000 | 1,522 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 269.00000 | 0,305 | 19.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 759.00000 | 0,702 | 19.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 712.00000 | 0,785 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 202.00000 | 0,182 | 17.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 1,542.00000 | 1,632 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 32.00000 | 0,029 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 2,517.00000 | 2,610 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 7.00000 | 0,007 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 3.00000 | 0,004 | 28.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 5,343.00000 | 5,251 | 28.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Call | | 8.00000 | 0,011 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Put | | 4,348.00000 | 4,258 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 20.00000 | 0,025 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 3,360.00000 | 3,272 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 53.00000 | 0,061 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 2,393.00000 | 2,308 | 24.77 | 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 | 13.80 | Call | | 125.00000 | 0,142 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 1,465.00000 | 1,389 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 310.00000 | 0,351 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 650.00000 | 0,598 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 815.00000 | 0,892 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 155.00000 | 0,139 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 1,684.00000 | 1,775 | 19.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 24.00000 | 0,022 | 19.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 2,666.00000 | 2,758 | 22.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 6.00000 | 0,005 | 22.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 3.00000 | 0,004 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 5,243.00000 | 5,151 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Call | | 9.00000 | 0,012 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Put | | 4,249.00000 | 4,159 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 22.00000 | 0,028 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 3,262.00000 | 3,175 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 58.00000 | 0,067 | 24.59 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 2,298.00000 | 2,214 | 24.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 136.00000 | 0,155 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 1,376.00000 | 1,302 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 341.00000 | 0,385 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 581.00000 | 0,532 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 888.00000 | 0,968 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 128.00000 | 0,115 | 17.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1,780.00000 | 1,872 | 19.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 20.00000 | 0,019 | 19.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 2,765.00000 | 2,858 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 5.00000 | 0,005 | 23.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 4.00000 | 0,005 | 28.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 5,144.00000 | 5,052 | 28.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 10.00000 | 0,013 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 4,150.00000 | 4,060 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 25.00000 | 0,030 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 3,165.00000 | 3,077 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 64.00000 | 0,074 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 2,204.00000 | 2,121 | 24.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 149.00000 | 0,169 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 1,289.00000 | 1,216 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 375.00000 | 0,422 | 18.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 515.00000 | 0,469 | 18.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 965.00000 | 1,047 | 17.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 105.00000 | 0,094 | 17.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1,877.00000 | 1,968 | 19.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 17.00000 | 0,015 | 19.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 2,864.00000 | 2,957 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 4.00000 | 0,004 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 4.00000 | 0,005 | 28.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 5,044.00000 | 4,952 | 28.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Call | | 11.00000 | 0,014 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 4,051.00000 | 3,961 | 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 | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 27.00000 | 0,033 | 26.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 3,067.00000 | 2,980 | 26.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 71.00000 | 0,081 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 2,111.00000 | 2,028 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 413.00000 | 0,464 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 453.00000 | 0,411 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 1,044.00000 | 1,129 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 84.00000 | 0,076 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1,974.00000 | 2,066 | 19.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 14.00000 | 0,013 | 19.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 2,964.00000 | 3,057 | 24.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 4.00000 | 0,004 | 24.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 162.00000 | 0,185 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 1,202.00000 | 1,132 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,001 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Put | | 8,140.00000 | 8,048 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Call | | 2.00000 | 0,002 | 29.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Put | | 6,142.00000 | 6,049 | 29.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 3,862.00000 | 3,955 | 28.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 2.00000 | 0,002 | 28.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Call | | 1.00000 | 0,001 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Put | | 8,041.00000 | 7,948 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Call | | 2.00000 | 0,002 | 29.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Put | | 6,042.00000 | 5,949 | 29.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 3,961.00000 | 4,054 | 28.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,001 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Put | | 8,090.00000 | 7,998 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Call | | 2.00000 | 0,002 | 29.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Put | | 6,092.00000 | 5,999 | 29.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 3,911.00000 | 4,004 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1.00000 | 0,001 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Put | | 8,340.00000 | 8,247 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Call | | 1.00000 | 0,002 | 29.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Put | | 6,341.00000 | 6,249 | 29.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 3,662.00000 | 3,755 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 2.00000 | 0,002 | 27.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Put | | 8,440.00000 | 8,347 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Call | | 1.00000 | 0,001 | 30.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Put | | 6,441.00000 | 6,348 | 30.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 3,562.00000 | 3,655 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 2.00000 | 0,002 | 26.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Put | | 8,390.00000 | 8,297 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Call | | 1.00000 | 0,002 | 29.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Put | | 6,391.00000 | 6,299 | 29.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 3,612.00000 | 3,705 | 27.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 2.00000 | 0,002 | 27.14 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Put | | 8,490.00000 | 8,397 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Call | | 1.00000 | 0,001 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Put | | 6,491.00000 | 6,398 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 3,512.00000 | 3,605 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2.00000 | 0,002 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Put | | 8,640.00000 | 8,547 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 1.00000 | 0,001 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 6,641.00000 | 6,548 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 6.00000 | 0,008 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 4,646.00000 | 4,555 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 40.00000 | 0,047 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 2,680.00000 | 2,594 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 3,363.00000 | 3,455 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 3.00000 | 0,002 | 26.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Put | | 8,690.00000 | 8,597 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 1.00000 | 0,001 | 30.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 6,691.00000 | 6,598 | 30.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 6.00000 | 0,007 | 28.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 4,696.00000 | 4,604 | 28.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 38.00000 | 0,045 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 2,728.00000 | 2,642 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 32.71 | 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 | 21.05 | Put | | 8,590.00000 | 8,497 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Call | | 1.00000 | 0,001 | 30.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Put | | 6,591.00000 | 6,498 | 30.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Call | | 6.00000 | 0,008 | 28.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Put | | 4,596.00000 | 4,505 | 28.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 41.00000 | 0,049 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 2,631.00000 | 2,546 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 3,412.00000 | 3,505 | 26.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 2.00000 | 0,002 | 26.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Call | | 1.00000 | 0,001 | 32.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Put | | 7,891.00000 | 7,798 | 32.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Call | | 2.00000 | 0,002 | 29.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Put | | 5,892.00000 | 5,799 | 29.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 12.00000 | 0,016 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 3,902.00000 | 3,813 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 80.00000 | 0,091 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 1,970.00000 | 1,888 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 4,111.00000 | 4,204 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 4,511.00000 | 4,604 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 3,462.00000 | 3,555 | 26.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2.00000 | 0,002 | 26.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 4,461.00000 | 4,554 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 4,611.00000 | 4,704 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 4,411.00000 | 4,504 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,001 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Put | | 8,190.00000 | 8,098 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Call | | 2.00000 | 0,002 | 29.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Put | | 6,192.00000 | 6,099 | 29.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 3,812.00000 | 3,905 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 2.00000 | 0,002 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 4,311.00000 | 4,404 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Call | | 1.00000 | 0,001 | 32.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Put | | 7,741.00000 | 7,648 | 32.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Call | | 2.00000 | 0,003 | 29.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Put | | 5,742.00000 | 5,650 | 29.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 14.00000 | 0,018 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 3,754.00000 | 3,665 | 27.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 90.00000 | 0,102 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 1,830.00000 | 1,749 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 4,261.00000 | 4,354 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Call | | 1.00000 | 0,001 | 32.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Put | | 7,991.00000 | 7,898 | 32.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Call | | 2.00000 | 0,002 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Put | | 5,992.00000 | 5,899 | 29.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 11.00000 | 0,015 | 27.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 4,001.00000 | 3,912 | 27.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 75.00000 | 0,084 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 2,065.00000 | 1,981 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 4,011.00000 | 4,104 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Put | | 8,240.00000 | 8,147 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Call | | 1.00000 | 0,002 | 29.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Put | | 6,241.00000 | 6,149 | 29.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 3,762.00000 | 3,855 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 2.00000 | 0,002 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Call | | 1.00000 | 0,001 | 32.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Put | | 7,941.00000 | 7,848 | 32.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Call | | 2.00000 | 0,002 | 29.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Put | | 5,942.00000 | 5,849 | 29.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 12.00000 | 0,016 | 27.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 3,952.00000 | 3,863 | 27.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 77.00000 | 0,087 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 2,017.00000 | 1,934 | 23.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 4,061.00000 | 4,154 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 0,001 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Put | | 8,290.00000 | 8,197 | 32.71 | 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 | 18.75 | Call | | 1.00000 | 0,002 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Put | | 6,291.00000 | 6,199 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 3,712.00000 | 3,805 | 27.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 2.00000 | 0,002 | 27.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 12.76400 | 12.67120 | | 18.36 | 63,820.00 | 5 | 12,130.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Put | | 9,381.00000 | 9,288 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Call | | 9.00000 | 0,010 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Put | | 7,388.00000 | 7,296 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Call | | 1.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Put | | 9,680.00000 | 9,588 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Call | | 7.00000 | 0,008 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Put | | 7,686.00000 | 7,594 | 27.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Put | | 9,181.00000 | 9,088 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 10.00000 | 0,012 | 27.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 7,189.00000 | 7,098 | 27.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 38.00000 | 0,043 | 27.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 5,217.00000 | 5,129 | 27.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 108.00000 | 0,117 | 24.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 3,287.00000 | 3,203 | 24.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Call | | 2.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Put | | 9,031.00000 | 8,939 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 11.00000 | 0,013 | 27.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 7,040.00000 | 6,949 | 27.90 | 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 | 17.70 | Call | | 41.00000 | 0,046 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 5,070.00000 | 4,982 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 116.00000 | 0,127 | 24.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 3,145.00000 | 3,063 | 24.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Call | | 3.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Put | | 8,932.00000 | 8,839 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 12.00000 | 0,014 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 6,941.00000 | 6,850 | 27.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 362.00000 | 0,394 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 1,291.00000 | 1,230 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 667.00000 | 0,724 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 596.00000 | 0,560 | 18.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 2,108.00000 | 2,201 | 17.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 37.00000 | 0,037 | 17.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 3,086.00000 | 3,178 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 15.00000 | 0,014 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Call | | 3.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Put | | 8,732.00000 | 8,639 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 14.00000 | 0,017 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 6,743.00000 | 6,653 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Call | | 3.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Put | | 8,782.00000 | 8,689 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 14.00000 | 0,016 | 27.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 6,793.00000 | 6,702 | 27.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 737.00000 | 0,797 | 18.04 | 0.00 | 0 | 8,032.00 |

| 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 | 12.45 | Put | | 516.00000 | 0,483 | 18.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 1,369.00000 | 1,452 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 148.00000 | 0,138 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 2,253.00000 | 2,346 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 32.00000 | 0,032 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 3,234.00000 | 3,326 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 13.00000 | 0,012 | 21.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Put | | 9,231.00000 | 9,138 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 37.00000 | 0,042 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 5,266.00000 | 5,178 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 105.00000 | 0,115 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 3,334.00000 | 3,251 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Put | | 9,431.00000 | 9,338 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Call | | 8.00000 | 0,010 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Put | | 7,437.00000 | 7,346 | 27.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Call | | 33.00000 | 0,038 | 27.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Put | | 5,462.00000 | 5,374 | 27.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Put | | 9,581.00000 | 9,488 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Call | | 7.00000 | 0,008 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Put | | 7,586.00000 | 7,494 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 840.00000 | 0,905 | 17.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 419.00000 | 0,391 | 17.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1,531.00000 | 1,617 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 110.00000 | 0,103 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 2,448.00000 | 2,540 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 27.00000 | 0,026 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Call | | 1.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Put | | 9,630.00000 | 9,538 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Call | | 7.00000 | 0,008 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Put | | 7,636.00000 | 7,544 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 1,490.00000 | 1,575 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 119.00000 | 0,111 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 2,399.00000 | 2,492 | 18.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 28.00000 | 0,028 | 18.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Put | | 9,531.00000 | 9,438 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Call | | 8.00000 | 0,009 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Put | | 7,537.00000 | 7,445 | 27.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 258.00000 | 0,281 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 1,787.00000 | 1,717 | 21.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 460.00000 | 0,500 | 19.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 989.00000 | 0,936 | 19.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 867.00000 | 0,934 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 396.00000 | 0,370 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1,573.00000 | 1,659 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 102.00000 | 0,095 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 2,497.00000 | 2,589 | 18.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 26.00000 | 0,025 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Put | | 9,481.00000 | 9,388 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 32.00000 | 0,037 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 5,511.00000 | 5,423 | 27.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 93.00000 | 0,102 | 25.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 3,572.00000 | 3,488 | 25.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Put | | 9,331.00000 | 9,238 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 9.00000 | 0,010 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 7,338.00000 | 7,246 | 27.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Put | | 9,281.00000 | 9,188 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 9.00000 | 0,011 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 7,288.00000 | 7,197 | 27.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 36.00000 | 0,041 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 5,315.00000 | 5,227 | 27.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 102.00000 | 0,112 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 3,381.00000 | 3,298 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Call | | 2.00000 | 0,002 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Put | | 9,131.00000 | 9,038 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 10.00000 | 0,012 | 27.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 7,139.00000 | 7,048 | 27.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 39.00000 | 0,044 | 27.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 5,168.00000 | 5,080 | 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 | 15.80 | Call | | 110.00000 | 0,120 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 3,239.00000 | 3,156 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 1,112.00000 | 1,188 | 17.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 241.00000 | 0,224 | 17.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 1,923.00000 | 2,013 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 52.00000 | 0,049 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 2,889.00000 | 2,981 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 18.00000 | 0,017 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Call | | 2.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Put | | 9,081.00000 | 8,989 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 11.00000 | 0,013 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 7,090.00000 | 6,999 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Call | | 2.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Put | | 8,981.00000 | 8,889 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Call | | 12.00000 | 0,014 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Put | | 6,991.00000 | 6,900 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 351.00000 | 0,383 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 1,330.00000 | 1,269 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 1,215.00000 | 1,296 | 17.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 194.00000 | 0,182 | 17.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 2,060.00000 | 2,153 | 17.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 39.00000 | 0,039 | 17.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Call | | 3.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Put | | 8,882.00000 | 8,789 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 13.00000 | 0,015 | 27.93 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 6,892.00000 | 6,801 | 27.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Call | | 34.00000 | 0,039 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Put | | 5,413.00000 | 5,325 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Call | | 59.00000 | 0,065 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Put | | 4,438.00000 | 4,351 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 98.00000 | 0,107 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 3,477.00000 | 3,393 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 163.00000 | 0,178 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 2,542.00000 | 2,464 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 373.00000 | 0,406 | 20.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 1,252.00000 | 1,192 | 20.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 690.00000 | 0,748 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 569.00000 | 0,534 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 1,291.00000 | 1,373 | 17.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 170.00000 | 0,159 | 17.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 2,157.00000 | 2,249 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 36.00000 | 0,035 | 17.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 3,135.00000 | 3,228 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 14.00000 | 0,014 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 251.00000 | 0,273 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 1,830.00000 | 1,759 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Call | | 26.00000 | 0,030 | 28.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Put | | 5,955.00000 | 5,866 | 28.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 76.00000 | 0,083 | 25.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 4,005.00000 | 3,919 | 25.91 | 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 | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 122.00000 | 0,133 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 3,051.00000 | 2,969 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 924.00000 | 0,993 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 353.00000 | 0,329 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1,658.00000 | 1,745 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 87.00000 | 0,081 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Call | | 27.00000 | 0,031 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Put | | 5,856.00000 | 5,767 | 27.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 519.00000 | 0,564 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 848.00000 | 0,800 | 19.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 984.00000 | 1,055 | 17.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 313.00000 | 0,291 | 17.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 1,745.00000 | 1,833 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 74.00000 | 0,069 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 2,692.00000 | 2,785 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 21.00000 | 0,021 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Call | | 32.00000 | 0,036 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Put | | 5,561.00000 | 5,472 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Call | | 54.00000 | 0,060 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Put | | 4,583.00000 | 4,496 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 91.00000 | 0,099 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 3,620.00000 | 3,535 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 150.00000 | 0,164 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 2,679.00000 | 2,600 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 341.00000 | 0,372 | 20.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 1,370.00000 | 1,308 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 626.00000 | 0,678 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 655.00000 | 0,614 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 1,180.00000 | 1,258 | 17.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 209.00000 | 0,194 | 17.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 2,014.00000 | 2,104 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 43.00000 | 0,040 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 2,987.00000 | 3,080 | 20.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 16.00000 | 0,016 | 20.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 1,079.00000 | 1,154 | 17.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 258.00000 | 0,240 | 17.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 1,878.00000 | 1,967 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 57.00000 | 0,053 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 2,840.00000 | 2,932 | 19.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 19.00000 | 0,018 | 19.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Call | | 42.00000 | 0,048 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Put | | 5,021.00000 | 4,934 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Call | | 74.00000 | 0,081 | 25.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Put | | 4,053.00000 | 3,967 | 25.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 474.00000 | 0,515 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 953.00000 | 0,901 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 895.00000 | 0,963 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 374.00000 | 0,349 | 17.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 2,545.00000 | 2,638 | 18.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 24.00000 | 0,024 | 18.89 | 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 | 14/06/2010 | Foreign Exchange Future | 18.55 | Call | | 26.00000 | 0,030 | 27.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Put | | 5,905.00000 | 5,816 | 27.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 78.00000 | 0,084 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 3,957.00000 | 3,870 | 25.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 125.00000 | 0,137 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 3,004.00000 | 2,923 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 280.00000 | 0,305 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 1,659.00000 | 1,591 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 504.00000 | 0,547 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 883.00000 | 0,833 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 953.00000 | 1,024 | 17.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 332.00000 | 0,310 | 17.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 1,701.00000 | 1,789 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 80.00000 | 0,075 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 2,643.00000 | 2,736 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 22.00000 | 0,022 | 19.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Call | | 28.00000 | 0,032 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Put | | 5,807.00000 | 5,718 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 47.00000 | 0,053 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 4,826.00000 | 4,739 | 26.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 81.00000 | 0,088 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 3,860.00000 | 3,774 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 132.00000 | 0,144 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 2,911.00000 | 2,830 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 536.00000 | 0,582 | 18.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 815.00000 | 0,768 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 1,015.00000 | 1,087 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 294.00000 | 0,273 | 17.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 1,789.00000 | 1,877 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 68.00000 | 0,063 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 2,741.00000 | 2,834 | 19.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 20.00000 | 0,020 | 19.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 553.00000 | 0,600 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 782.00000 | 0,736 | 18.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 1,046.00000 | 1,120 | 17.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 275.00000 | 0,256 | 17.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 2,790.00000 | 2,883 | 19.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 19.00000 | 0,019 | 19.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Call | | 31.00000 | 0,035 | 27.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Put | | 5,610.00000 | 5,521 | 27.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Call | | 53.00000 | 0,059 | 26.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Put | | 4,632.00000 | 4,545 | 26.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 89.00000 | 0,097 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 3,668.00000 | 3,583 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 146.00000 | 0,160 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 2,725.00000 | 2,646 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 606.00000 | 0,657 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 685.00000 | 0,643 | 18.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 1,146.00000 | 1,223 | 17.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 225.00000 | 0,209 | 17.15 | 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 | 10.75 | Call | | 1,968.00000 | 2,058 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 47.00000 | 0,044 | 17.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 2,938.00000 | 3,030 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 17.00000 | 0,016 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 332.00000 | 0,362 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 1,411.00000 | 1,348 | 20.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 35.00000 | 0,040 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 5,364.00000 | 5,276 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Call | | 61.00000 | 0,067 | 26.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Put | | 4,390.00000 | 4,303 | 26.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 100.00000 | 0,109 | 24.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 3,429.00000 | 3,345 | 24.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 167.00000 | 0,183 | 23.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 2,496.00000 | 2,419 | 23.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 395.00000 | 0,431 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 1,174.00000 | 1,117 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 40.00000 | 0,045 | 27.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 5,119.00000 | 5,031 | 27.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 70.00000 | 0,077 | 26.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 4,149.00000 | 4,063 | 26.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 113.00000 | 0,123 | 24.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 3,192.00000 | 3,109 | 24.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 192.00000 | 0,210 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 2,271.00000 | 2,196 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 446.00000 | 0,485 | 19.55 | 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 | 13.25 | Put | | 1,025.00000 | 0,971 | 19.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 45.00000 | 0,050 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 4,924.00000 | 4,836 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 1,449.00000 | 1,534 | 17.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 128.00000 | 0,120 | 17.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 2,351.00000 | 2,443 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 30.00000 | 0,029 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 3,333.00000 | 3,425 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 12.00000 | 0,011 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 49.00000 | 0,054 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 4,778.00000 | 4,690 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Call | | 83.00000 | 0,090 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Put | | 3,812.00000 | 3,726 | 25.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Call | | 232.00000 | 0,252 | 22.03 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Put | | 1,961.00000 | 1,888 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 1,409.00000 | 1,493 | 17.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 138.00000 | 0,129 | 17.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 2,302.00000 | 2,394 | 18.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 31.00000 | 0,030 | 18.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 79.00000 | 0,086 | 25.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 3,908.00000 | 3,822 | 25.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 128.00000 | 0,140 | 24.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 2,957.00000 | 2,876 | 24.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 220.00000 | 0,239 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 2,049.00000 | 1,975 | 22.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 384.00000 | 0,418 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 1,213.00000 | 1,154 | 20.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 713.00000 | 0,772 | 18.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 542.00000 | 0,508 | 18.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 1,330.00000 | 1,412 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 159.00000 | 0,148 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 2,205.00000 | 2,297 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 34.00000 | 0,033 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 3,184.00000 | 3,277 | 21.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 13.00000 | 0,013 | 21.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 10.00000 | 0,011 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 7,239.00000 | 7,147 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Call | | 28.00000 | 0,033 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Put | | 5,757.00000 | 5,669 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Call | | 64.00000 | 0,071 | 26.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Put | | 4,293.00000 | 4,207 | 26.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 135.00000 | 0,148 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 2,864.00000 | 2,784 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 304.00000 | 0,332 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 1,533.00000 | 1,468 | 20.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 762.00000 | 0,823 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 491.00000 | 0,459 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 1,833.00000 | 1,922 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 62.00000 | 0,058 | 17.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 3,283.00000 | 3,376 | 21.50 | 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 | 9.40 | Put | | 12.00000 | 0,012 | 21.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 4,772.00000 | 4,865 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,001 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 288.00000 | 0,314 | 21.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 1,617.00000 | 1,550 | 21.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 8.00000 | 0,009 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 7,487.00000 | 7,395 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Call | | 25.00000 | 0,029 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Put | | 6,004.00000 | 5,915 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Call | | 56.00000 | 0,062 | 26.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Put | | 4,535.00000 | 4,448 | 26.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 119.00000 | 0,130 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 3,098.00000 | 3,016 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 265.00000 | 0,289 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 1,744.00000 | 1,675 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 645.00000 | 0,700 | 18.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 624.00000 | 0,586 | 18.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 1,615.00000 | 1,702 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 94.00000 | 0,088 | 17.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 3,036.00000 | 3,129 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 15.00000 | 0,015 | 20.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 4,523.00000 | 4,616 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 2.00000 | 0,002 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Call | | 6.00000 | 0,006 | 27.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Put | | 7,935.00000 | 7,842 | 27.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Call | | 18.00000 | 0,021 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Put | | 6,447.00000 | 6,357 | 28.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 44.00000 | 0,049 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 4,973.00000 | 4,885 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 95.00000 | 0,104 | 25.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 3,524.00000 | 3,440 | 25.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 209.00000 | 0,227 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 2,138.00000 | 2,063 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 489.00000 | 0,531 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 918.00000 | 0,867 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 1,253.00000 | 1,334 | 17.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 182.00000 | 0,170 | 17.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 2,594.00000 | 2,687 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 23.00000 | 0,023 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 4,077.00000 | 4,169 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 6.00000 | 0,005 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Call | | 30.00000 | 0,034 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Put | | 5,659.00000 | 5,570 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 51.00000 | 0,057 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 4,680.00000 | 4,593 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 87.00000 | 0,095 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 3,716.00000 | 3,631 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 142.00000 | 0,156 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 2,771.00000 | 2,692 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 244.00000 | 0,266 | 21.81 | 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 | 14.30 | Put | | 1,873.00000 | 1,802 | 21.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 322.00000 | 0,351 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 1,451.00000 | 1,387 | 20.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 433.00000 | 0,471 | 19.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 1,062.00000 | 1,007 | 19.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 588.00000 | 0,638 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 717.00000 | 0,674 | 18.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 813.00000 | 0,877 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 442.00000 | 0,413 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 272.00000 | 0,297 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 1,701.00000 | 1,633 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Call | | 29.00000 | 0,033 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Put | | 5,708.00000 | 5,619 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 50.00000 | 0,056 | 26.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 4,729.00000 | 4,642 | 26.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 85.00000 | 0,093 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 3,764.00000 | 3,679 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 139.00000 | 0,152 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 2,818.00000 | 2,738 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 313.00000 | 0,342 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 1,492.00000 | 1,428 | 20.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 420.00000 | 0,457 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 1,099.00000 | 1,043 | 19.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 570.00000 | 0,618 | 18.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 749.00000 | 0,704 | 18.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 787.00000 | 0,850 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 466.00000 | 0,436 | 17.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 296.00000 | 0,323 | 21.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 1,575.00000 | 1,509 | 21.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 46.00000 | 0,051 | 26.89 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 4,875.00000 | 4,787 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 407.00000 | 0,444 | 19.87 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 1,136.00000 | 1,080 | 19.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 238.00000 | 0,259 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 1,917.00000 | 1,845 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Call | | 5.00000 | 0,005 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Put | | 8,134.00000 | 8,041 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Call | | 22.00000 | 0,026 | 28.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Put | | 6,151.00000 | 6,062 | 28.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 68.00000 | 0,075 | 26.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 4,197.00000 | 4,111 | 26.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 187.00000 | 0,204 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 2,316.00000 | 2,240 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 3,878.00000 | 3,971 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 7.00000 | 0,007 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Call | | 5.00000 | 0,006 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Put | | 8,034.00000 | 7,942 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Call | | 24.00000 | 0,028 | 28.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Put | | 6,053.00000 | 5,964 | 28.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 72.00000 | 0,079 | 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 | 16.70 | Put | | 4,101.00000 | 4,015 | 26.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 198.00000 | 0,216 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 2,227.00000 | 2,152 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 3,977.00000 | 4,070 | 23.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 6.00000 | 0,006 | 23.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Call | | 5.00000 | 0,006 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Put | | 8,084.00000 | 7,992 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Call | | 23.00000 | 0,027 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Put | | 6,102.00000 | 6,013 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 3,928.00000 | 4,021 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 7.00000 | 0,007 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Call | | 4.00000 | 0,005 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Put | | 8,333.00000 | 8,241 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Call | | 19.00000 | 0,022 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Put | | 6,348.00000 | 6,258 | 28.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 3,679.00000 | 3,772 | 22.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 8.00000 | 0,008 | 22.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Call | | 4.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Put | | 8,433.00000 | 8,340 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Call | | 57.00000 | 0,064 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Put | | 4,486.00000 | 4,400 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 159.00000 | 0,173 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 2,588.00000 | 2,509 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 3,580.00000 | 3,673 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 9.00000 | 0,009 | 22.56 | 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 | 21.05 | Call | | 4.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Put | | 8,383.00000 | 8,290 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Call | | 19.00000 | 0,022 | 28.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Put | | 6,398.00000 | 6,308 | 28.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 3,630.00000 | 3,723 | 22.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 9.00000 | 0,009 | 22.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Call | | 4.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Put | | 8,483.00000 | 8,390 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Call | | 17.00000 | 0,020 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Put | | 6,496.00000 | 6,406 | 28.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 154.00000 | 0,169 | 23.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 2,633.00000 | 2,555 | 23.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 3,531.00000 | 3,623 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 10.00000 | 0,009 | 22.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Call | | 3.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Put | | 8,632.00000 | 8,540 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 15.00000 | 0,018 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 6,644.00000 | 6,554 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 3,382.00000 | 3,475 | 21.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 11.00000 | 0,011 | 21.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Call | | 3.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Put | | 8,682.00000 | 8,590 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 15.00000 | 0,017 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 6,694.00000 | 6,603 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Call | | 3.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Put | | 8,582.00000 | 8,490 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Call | | 16.00000 | 0,019 | 28.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Put | | 6,595.00000 | 6,505 | 28.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 3,432.00000 | 3,524 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 11.00000 | 0,010 | 22.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Call | | 6.00000 | 0,007 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Put | | 7,885.00000 | 7,793 | 27.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 214.00000 | 0,233 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 2,093.00000 | 2,019 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 4,126.00000 | 4,219 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 5.00000 | 0,005 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 3,481.00000 | 3,574 | 22.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 10.00000 | 0,010 | 22.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 4,473.00000 | 4,566 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 2.00000 | 0,002 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 4,623.00000 | 4,715 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 2.00000 | 0,001 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 4,424.00000 | 4,516 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 3.00000 | 0,002 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Call | | 5.00000 | 0,005 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Put | | 8,184.00000 | 8,091 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Call | | 22.00000 | 0,025 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Put | | 6,201.00000 | 6,111 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Call | | 66.00000 | 0,073 | 26.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Put | | 4,245.00000 | 4,159 | 26.23 | 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 | 14.85 | Call | | 182.00000 | 0,199 | 22.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 2,361.00000 | 2,285 | 22.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 3,828.00000 | 3,921 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 7.00000 | 0,007 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Call | | 5.00000 | 0,006 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Put | | 7,984.00000 | 7,892 | 27.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 203.00000 | 0,221 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 2,182.00000 | 2,107 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 4,027.00000 | 4,120 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 6.00000 | 0,006 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 4,324.00000 | 4,417 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 3.00000 | 0,003 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Call | | 7.00000 | 0,007 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Put | | 7,736.00000 | 7,643 | 27.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 4,275.00000 | 4,367 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 4.00000 | 0,003 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Call | | 4.00000 | 0,005 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Put | | 8,233.00000 | 8,141 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Call | | 21.00000 | 0,024 | 28.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Put | | 6,250.00000 | 6,160 | 28.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 177.00000 | 0,193 | 23.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 2,406.00000 | 2,329 | 23.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 3,779.00000 | 3,872 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 8.00000 | 0,008 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Call | | 3.00000 | 0,003 | 27.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Put | | 8,832.00000 | 8,739 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 13.00000 | 0,015 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 6,842.00000 | 6,751 | 27.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Call | | 4.00000 | 0,005 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Put | | 8,283.00000 | 8,191 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Call | | 20.00000 | 0,023 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Put | | 6,299.00000 | 6,209 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Call | | 63.00000 | 0,069 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Put | | 4,342.00000 | 4,255 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 172.00000 | 0,188 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 2,451.00000 | 2,374 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 3,729.00000 | 3,822 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 8.00000 | 0,008 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Call | | 4.00000 | 0,004 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Put | | 8,533.00000 | 8,440 | 27.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Call | | 17.00000 | 0,019 | 28.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Put | | 6,546.00000 | 6,455 | 28.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 12.97340 | 12.87950 | | 18.24 | 0.00 | 0 | 1,101.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Call | | 866.00000 | 0,915 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Put | | 717.00000 | 0,672 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Call | | 841.00000 | 0,889 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Put | | 742.00000 | 0,696 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Call | | 891.00000 | 0,941 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Put | | 692.00000 | 0,648 | 18.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | | | 0.08590 | 0.08530 | | 24.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Call | | 706.00000 | 0,007 | 24.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Put | | 176.00000 | 0,002 | 24.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Call | | 280.00000 | 0,003 | 28.16 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Put | | 750.00000 | 0,007 | 28.16 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Call | | 1,542.00000 | 0,016 | 23.44 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Put | | 12.00000 | 0,000 | 23.44 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.08750 | 0.08680 | | 28.22 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Call | | 961.00000 | 0,010 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Put | | 281.00000 | 0,003 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Call | | 540.00000 | 0,006 | 28.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Put | | 860.00000 | 0,008 | 28.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Call | | 1,716.00000 | 0,018 | 21.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Put | | 36.00000 | 0,000 | 21.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | | | 11.18590 | 11.04910 | | 17.34 | 12,416,349.00 | 1,110 | 21,526.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 8,601.00000 | 8,464 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,001 | 30.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 6,601.00000 | 6,465 | 30.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 5.00000 | 0,007 | 30.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 4,606.00000 | 4,471 | 30.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 33.00000 | 0,040 | 26.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 2,634.00000 | 2,504 | 26.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 191.00000 | 0,232 | 19.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 792.00000 | 0,696 | 19.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 590.00000 | 0,693 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 191.00000 | 0,157 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 1,423.00000 | 1,557 | 19.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 24.00000 | 0,021 | 19.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 2,403.00000 | 2,539 | 22.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 4.00000 | 0,003 | 22.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 3,400.00000 | 3,537 | 27.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 1.00000 | 0,001 | 27.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 8,851.00000 | 8,714 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,001 | 31.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 6,851.00000 | 6,715 | 31.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 8,951.00000 | 8,814 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 31.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 6,951.00000 | 6,814 | 31.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 8,701.00000 | 8,564 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,001 | 31.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 6,701.00000 | 6,565 | 31.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 79.00000 | 0,095 | 23.08 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 1,630.00000 | 1,509 | 23.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 8,501.00000 | 8,364 | 33.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 1.00000 | 0,001 | 30.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 6,502.00000 | 6,365 | 30.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 6.00000 | 0,008 | 30.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 4,507.00000 | 4,372 | 30.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 36.00000 | 0,043 | 26.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 2,537.00000 | 2,407 | 26.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 212.00000 | 0,258 | 19.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 713.00000 | 0,622 | 19.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 658.00000 | 0,766 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 159.00000 | 0,130 | 17.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 1,519.00000 | 1,653 | 19.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 20.00000 | 0,017 | 19.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 2,502.00000 | 2,639 | 23.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 3.00000 | 0,003 | 23.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 3,500.00000 | 3,637 | 28.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 1.00000 | 0,001 | 28.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 8,351.00000 | 8,214 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 1.00000 | 0,001 | 30.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 6,352.00000 | 6,215 | 30.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 8.00000 | 0,010 | 30.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 4,359.00000 | 4,224 | 30.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 41.00000 | 0,049 | 25.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 2,392.00000 | 2,263 | 25.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 248.00000 | 0,302 | 18.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 599.00000 | 0,516 | 18.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 766.00000 | 0,882 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 117.00000 | 0,096 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 1,664.00000 | 1,799 | 19.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 15.00000 | 0,013 | 19.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 2,652.00000 | 2,788 | 23.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 3.00000 | 0,002 | 23.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 3,650.00000 | 3,786 | 28.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 1.00000 | 0,000 | 28.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 8,401.00000 | 8,264 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 1.00000 | 0,001 | 30.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 6,402.00000 | 6,265 | 30.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 7.00000 | 0,009 | 30.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 4,408.00000 | 4,273 | 30.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 39.00000 | 0,047 | 25.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 2,440.00000 | 2,311 | 25.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 235.00000 | 0,286 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 636.00000 | 0,550 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 729.00000 | 0,842 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 130.00000 | 0,106 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 1,616.00000 | 1,750 | 19.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 17.00000 | 0,014 | 19.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 2,602.00000 | 2,738 | 23.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 3.00000 | 0,002 | 23.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 3,600.00000 | 3,736 | 28.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 1.00000 | 0,000 | 28.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 8,751.00000 | 8,614 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,001 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 6,751.00000 | 6,615 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 9,001.00000 | 8,864 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 31.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 7,001.00000 | 6,864 | 31.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 9,051.00000 | 8,914 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 31.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 7,051.00000 | 6,914 | 31.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 8,901.00000 | 8,764 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 31.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 6,901.00000 | 6,764 | 31.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 8,801.00000 | 8,664 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,001 | 31.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 6,801.00000 | 6,665 | 31.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Put | | 8,651.00000 | 8,514 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,001 | 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 | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 6,651.00000 | 6,515 | 30.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 8,551.00000 | 8,414 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 1.00000 | 0,001 | 30.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 6,552.00000 | 6,415 | 30.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 6.00000 | 0,007 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 4,557.00000 | 4,421 | 30.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 35.00000 | 0,041 | 26.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 2,586.00000 | 2,455 | 26.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 201.00000 | 0,245 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 752.00000 | 0,659 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 623.00000 | 0,729 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 174.00000 | 0,143 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 1,471.00000 | 1,605 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 22.00000 | 0,019 | 19.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 2,453.00000 | 2,589 | 23.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 4.00000 | 0,003 | 23.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 3,450.00000 | 3,587 | 27.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 1.00000 | 0,001 | 27.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 8,451.00000 | 8,314 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 1.00000 | 0,001 | 30.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 6,452.00000 | 6,315 | 30.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 8,301.00000 | 8,164 | 33.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 1.00000 | 0,001 | 30.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 6,302.00000 | 6,165 | 30.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 8.00000 | 0,010 | 30.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 4,309.00000 | 4,174 | 30.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 19.00000 | 0,023 | 28.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 3,320.00000 | 3,187 | 28.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 43.00000 | 0,051 | 25.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 2,344.00000 | 2,215 | 25.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 98.00000 | 0,118 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 1,399.00000 | 1,282 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 262.00000 | 0,318 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 563.00000 | 0,482 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 805.00000 | 0,922 | 17.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 106.00000 | 0,086 | 17.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 1,713.00000 | 1,848 | 20.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 14.00000 | 0,012 | 20.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 2,701.00000 | 2,838 | 24.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 2.00000 | 0,002 | 24.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 3,700.00000 | 3,836 | 29.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 1.00000 | 0,000 | 29.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 7.00000 | 0,008 | 30.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 4,458.00000 | 4,322 | 30.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 17.00000 | 0,021 | 28.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 3,468.00000 | 3,335 | 28.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 38.00000 | 0,045 | 26.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 2,489.00000 | 2,359 | 26.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 86.00000 | 0,103 | 22.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 1,537.00000 | 1,417 | 22.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 223.00000 | 0,271 | 18.87 | 0.00 | 0 | 24.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 674.00000 | 0,585 | 18.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 693.00000 | 0,804 | 17.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 144.00000 | 0,118 | 17.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 1,567.00000 | 1,702 | 19.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 18.00000 | 0,016 | 19.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 2,552.00000 | 2,689 | 23.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 3.00000 | 0,003 | 23.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 3,550.00000 | 3,686 | 28.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 1.00000 | 0,000 | 28.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 5.00000 | 0,006 | 30.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 4,656.00000 | 4,520 | 30.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 15.00000 | 0,018 | 29.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 3,666.00000 | 3,532 | 29.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 32.00000 | 0,038 | 26.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 2,683.00000 | 2,552 | 26.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 73.00000 | 0,087 | 23.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 1,724.00000 | 1,601 | 23.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 181.00000 | 0,221 | 19.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 832.00000 | 0,735 | 19.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 558.00000 | 0,658 | 17.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 209.00000 | 0,172 | 17.41 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 1,376.00000 | 1,509 | 18.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 27.00000 | 0,023 | 18.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 2,353.00000 | 2,490 | 22.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 4.00000 | 0,004 | 22.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 3,350.00000 | 3,487 | 27.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 1.00000 | 0,001 | 27.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 5.00000 | 0,006 | 30.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 4,706.00000 | 4,570 | 30.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 15.00000 | 0,018 | 29.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 3,716.00000 | 3,582 | 29.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 30.00000 | 0,036 | 26.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 2,731.00000 | 2,600 | 26.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 70.00000 | 0,083 | 23.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 1,771.00000 | 1,647 | 23.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 172.00000 | 0,210 | 19.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 873.00000 | 0,774 | 19.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 527.00000 | 0,624 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 228.00000 | 0,188 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 1,329.00000 | 1,461 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 30.00000 | 0,025 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 2,304.00000 | 2,440 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 5.00000 | 0,004 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 3,300.00000 | 3,437 | 27.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 1.00000 | 0,001 | 27.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 4.00000 | 0,005 | 30.27 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 4,905.00000 | 4,769 | 30.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 13.00000 | 0,016 | 30.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 3,914.00000 | 3,780 | 30.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 26.00000 | 0,031 | 27.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 2,927.00000 | 2,795 | 27.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 60.00000 | 0,071 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 1,961.00000 | 1,835 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 141.00000 | 0,172 | 20.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 1,042.00000 | 0,936 | 20.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 413.00000 | 0,498 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 314.00000 | 0,262 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 1,142.00000 | 1,273 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 43.00000 | 0,037 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 2,105.00000 | 2,242 | 21.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 6.00000 | 0,006 | 21.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 3,100.00000 | 3,237 | 26.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,001 | 26.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 3.00000 | 0,004 | 30.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 4,954.00000 | 4,818 | 30.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 12.00000 | 0,015 | 30.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 3,963.00000 | 3,829 | 30.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 25.00000 | 0,030 | 27.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 2,976.00000 | 2,844 | 27.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 58.00000 | 0,069 | 24.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 2,009.00000 | 1,883 | 24.61 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 135.00000 | 0,164 | 20.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 1,086.00000 | 0,978 | 20.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 388.00000 | 0,469 | 17.36 | 0.00 | 0 | 13,651.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 339.00000 | 0,283 | 17.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 1,097.00000 | 1,226 | 17.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 48.00000 | 0,040 | 17.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 2,056.00000 | 2,192 | 21.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 7.00000 | 0,006 | 21.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 3,050.00000 | 3,187 | 25.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,001 | 25.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 4.00000 | 0,005 | 30.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 4,805.00000 | 4,669 | 30.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 14.00000 | 0,017 | 29.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 3,815.00000 | 3,681 | 29.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 28.00000 | 0,034 | 27.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 2,829.00000 | 2,698 | 27.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 65.00000 | 0,077 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 1,866.00000 | 1,741 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 156.00000 | 0,190 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 957.00000 | 0,854 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 468.00000 | 0,559 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 269.00000 | 0,223 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 1,235.00000 | 1,367 | 18.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 36.00000 | 0,031 | 18.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 2,204.00000 | 2,341 | 21.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 5.00000 | 0,005 | 21.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 3,200.00000 | 3,337 | 26.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,001 | 26.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 4.00000 | 0,006 | 30.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 4,755.00000 | 4,620 | 30.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 14.00000 | 0,017 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 3,765.00000 | 3,631 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 29.00000 | 0,035 | 26.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 2,780.00000 | 2,649 | 26.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 67.00000 | 0,080 | 23.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 1,818.00000 | 1,694 | 23.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 164.00000 | 0,199 | 20.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 915.00000 | 0,813 | 20.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 497.00000 | 0,591 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 248.00000 | 0,205 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 1,282.00000 | 1,414 | 18.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 33.00000 | 0,028 | 18.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 2,254.00000 | 2,390 | 22.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 5.00000 | 0,004 | 22.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 3,250.00000 | 3,387 | 26.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 1.00000 | 0,001 | 26.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 4.00000 | 0,005 | 30.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 4,855.00000 | 4,719 | 30.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 13.00000 | 0,016 | 29.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 3,864.00000 | 3,730 | 29.98 | 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 | 13.90 | Call | | 27.00000 | 0,032 | 27.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 2,878.00000 | 2,746 | 27.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 62.00000 | 0,074 | 24.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 1,913.00000 | 1,788 | 24.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 148.00000 | 0,181 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 999.00000 | 0,895 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 440.00000 | 0,528 | 17.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 291.00000 | 0,242 | 17.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 1,188.00000 | 1,320 | 18.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 39.00000 | 0,034 | 18.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 2,155.00000 | 2,291 | 21.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 6.00000 | 0,005 | 21.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 3,150.00000 | 3,287 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,001 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 3.00000 | 0,004 | 30.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 5,104.00000 | 4,968 | 30.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 11.00000 | 0,013 | 30.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 4,112.00000 | 3,977 | 30.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 22.00000 | 0,027 | 27.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 3,123.00000 | 2,991 | 27.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 51.00000 | 0,061 | 25.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 2,152.00000 | 2,025 | 25.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 117.00000 | 0,142 | 21.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 1,218.00000 | 1,106 | 21.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 326.00000 | 0,393 | 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 | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 427.00000 | 0,357 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 966.00000 | 1,091 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 67.00000 | 0,055 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 1,908.00000 | 2,044 | 20.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 9.00000 | 0,008 | 20.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 2,901.00000 | 3,037 | 25.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 2.00000 | 0,001 | 25.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 3.00000 | 0,004 | 30.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 5,004.00000 | 4,868 | 30.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 12.00000 | 0,015 | 30.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 4,013.00000 | 3,879 | 30.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 24.00000 | 0,029 | 27.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 3,025.00000 | 2,893 | 27.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 56.00000 | 0,066 | 24.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 2,057.00000 | 1,930 | 24.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 128.00000 | 0,156 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 1,129.00000 | 1,020 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 363.00000 | 0,441 | 17.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 364.00000 | 0,305 | 17.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 1,051.00000 | 1,180 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 52.00000 | 0,044 | 17.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 2,006.00000 | 2,143 | 21.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 7.00000 | 0,007 | 21.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 3,000.00000 | 3,137 | 25.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,001 | 25.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 3.00000 | 0,004 | 30.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 5,054.00000 | 4,918 | 30.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 11.00000 | 0,014 | 30.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 4,062.00000 | 3,928 | 30.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 23.00000 | 0,028 | 27.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 3,074.00000 | 2,942 | 27.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 54.00000 | 0,064 | 24.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 2,105.00000 | 1,978 | 24.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 344.00000 | 0,414 | 17.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 395.00000 | 0,328 | 17.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 1,008.00000 | 1,134 | 17.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 59.00000 | 0,048 | 17.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 1,957.00000 | 2,093 | 20.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 8.00000 | 0,007 | 20.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 2,951.00000 | 3,087 | 25.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 2.00000 | 0,001 | 25.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 3.00000 | 0,003 | 30.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 5,154.00000 | 5,017 | 30.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 10.00000 | 0,012 | 30.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 4,161.00000 | 4,026 | 30.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 21.00000 | 0,026 | 28.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 3,172.00000 | 3,040 | 28.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 49.00000 | 0,058 | 25.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 2,200.00000 | 2,072 | 25.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 112.00000 | 0,135 | 21.55 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 1,263.00000 | 1,149 | 21.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 308.00000 | 0,373 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 459.00000 | 0,387 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 924.00000 | 1,048 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 75.00000 | 0,062 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 1,859.00000 | 1,995 | 20.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 10.00000 | 0,009 | 20.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 2,851.00000 | 2,988 | 24.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 2.00000 | 0,002 | 24.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 2.00000 | 0,003 | 30.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 5,203.00000 | 5,067 | 30.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 9.00000 | 0,012 | 30.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 4,210.00000 | 4,076 | 30.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 21.00000 | 0,025 | 28.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 3,222.00000 | 3,089 | 28.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 47.00000 | 0,056 | 25.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 2,248.00000 | 2,120 | 25.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 107.00000 | 0,129 | 21.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 1,308.00000 | 1,193 | 21.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 292.00000 | 0,353 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 493.00000 | 0,417 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 884.00000 | 1,005 | 17.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 85.00000 | 0,069 | 17.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 1,810.00000 | 1,946 | 20.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 11.00000 | 0,010 | 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 | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 2,801.00000 | 2,938 | 24.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 2.00000 | 0,002 | 24.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 123.00000 | 0,149 | 21.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 1,174.00000 | 1,063 | 21.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 8,101.00000 | 7,964 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 1.00000 | 0,001 | 30.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 6,102.00000 | 5,965 | 30.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 3,899.00000 | 4,036 | 30.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,000 | 30.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 8,251.00000 | 8,114 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 1.00000 | 0,001 | 30.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 6,252.00000 | 6,115 | 30.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 9.00000 | 0,011 | 30.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 4,260.00000 | 4,125 | 30.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 45.00000 | 0,053 | 25.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 2,296.00000 | 2,167 | 25.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 277.00000 | 0,335 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 528.00000 | 0,449 | 18.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 844.00000 | 0,963 | 17.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 95.00000 | 0,077 | 17.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 1,761.00000 | 1,897 | 20.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 12.00000 | 0,011 | 20.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 2,751.00000 | 2,888 | 24.39 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 2.00000 | 0,002 | 24.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 3,750.00000 | 3,886 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 1.00000 | 0,000 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 8,201.00000 | 8,064 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 1.00000 | 0,001 | 30.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 6,202.00000 | 6,065 | 30.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 3,800.00000 | 3,936 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 1.00000 | 0,000 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 8,051.00000 | 7,914 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 1.00000 | 0,001 | 29.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 6,052.00000 | 5,915 | 29.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 3,949.00000 | 4,086 | 30.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,000 | 30.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 8,151.00000 | 8,014 | 33.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 1.00000 | 0,001 | 30.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 6,152.00000 | 6,015 | 30.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 3,850.00000 | 3,986 | 29.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 1.00000 | 0,000 | 29.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.37530 | 11.23760 | | 17.57 | 1,137,530.00 | 100 | 11,924.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 301.00000 | 0,343 | 19.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 1,163.00000 | 1,068 | 19.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 343.00000 | 0,391 | 19.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 1,005.00000 | 0,916 | 19.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 322.00000 | 0,366 | 19.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 1,084.00000 | 0,991 | 19.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 2.00000 | 0,008 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 8,064.00000 | 7,933 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 25.00000 | 0,029 | 31.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 6,087.00000 | 5,954 | 31.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 60.00000 | 0,067 | 27.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 4,122.00000 | 3,992 | 27.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 152.00000 | 0,172 | 23.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 2,214.00000 | 2,097 | 23.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 519.00000 | 0,588 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 581.00000 | 0,513 | 17.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 1,094.00000 | 1,210 | 16.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 156.00000 | 0,135 | 16.67 | 0.00 | 0 | 271.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 1,968.00000 | 2,102 | 17.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 30.00000 | 0,027 | 17.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 2,948.00000 | 3,085 | 21.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 10.00000 | 0,010 | 21.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 3,940.00000 | 4,078 | 25.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 2.00000 | 0,003 | 25.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 2.00000 | 0,007 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 8,364.00000 | 8,232 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 19.00000 | 0,024 | 31.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 6,381.00000 | 6,249 | 31.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 52.00000 | 0,058 | 28.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 4,414.00000 | 4,283 | 28.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 129.00000 | 0,146 | 23.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 2,491.00000 | 2,371 | 23.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 420.00000 | 0,478 | 18.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 782.00000 | 0,703 | 18.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 887.00000 | 0,992 | 16.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 249.00000 | 0,217 | 16.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 1,690.00000 | 1,821 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 52.00000 | 0,046 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 2,651.00000 | 2,788 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 13.00000 | 0,013 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 3,642.00000 | 3,779 | 24.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 4.00000 | 0,004 | 24.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 2.00000 | 0,006 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 8,464.00000 | 8,331 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 17.00000 | 0,023 | 31.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 6,479.00000 | 6,348 | 31.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 50.00000 | 0,056 | 28.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 4,512.00000 | 4,381 | 28.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 123.00000 | 0,138 | 24.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 2,585.00000 | 2,463 | 24.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 393.00000 | 0,447 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 855.00000 | 0,772 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 824.00000 | 0,925 | 17.03 | 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 | 10.70 | Put | | 286.00000 | 0,250 | 17.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 1,599.00000 | 1,729 | 17.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 61.00000 | 0,054 | 17.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 2,553.00000 | 2,690 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 15.00000 | 0,015 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 3,542.00000 | 3,680 | 23.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 4.00000 | 0,005 | 23.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 2.00000 | 0,008 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 8,114.00000 | 7,983 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 24.00000 | 0,029 | 31.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 6,136.00000 | 6,004 | 31.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 59.00000 | 0,066 | 27.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 4,171.00000 | 4,041 | 27.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 148.00000 | 0,167 | 23.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 2,260.00000 | 2,142 | 23.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 501.00000 | 0,568 | 17.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 613.00000 | 0,543 | 17.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 1,057.00000 | 1,172 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 169.00000 | 0,147 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 1,921.00000 | 2,055 | 17.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 33.00000 | 0,030 | 17.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 2,898.00000 | 3,035 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 10.00000 | 0,010 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 3,891.00000 | 4,028 | 24.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 3.00000 | 0,003 | 24.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 2.00000 | 0,008 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 8,164.00000 | 8,033 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 23.00000 | 0,028 | 31.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 6,185.00000 | 6,053 | 31.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 58.00000 | 0,064 | 27.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 4,220.00000 | 4,089 | 27.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 144.00000 | 0,162 | 23.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 2,306.00000 | 2,187 | 23.37 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 483.00000 | 0,549 | 17.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 645.00000 | 0,574 | 17.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 1,022.00000 | 1,134 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 184.00000 | 0,159 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 1,874.00000 | 2,007 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 36.00000 | 0,032 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 2,849.00000 | 2,986 | 21.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 11.00000 | 0,011 | 21.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 3,841.00000 | 3,978 | 24.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 3.00000 | 0,003 | 24.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 2.00000 | 0,007 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 8,314.00000 | 8,182 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 20.00000 | 0,025 | 31.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 6,332.00000 | 6,200 | 31.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 54.00000 | 0,060 | 28.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 4,366.00000 | 4,235 | 28.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 133.00000 | 0,150 | 23.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 2,445.00000 | 2,325 | 23.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 435.00000 | 0,495 | 18.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 747.00000 | 0,670 | 18.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 919.00000 | 1,026 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 231.00000 | 0,201 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 1,736.00000 | 1,867 | 17.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 48.00000 | 0,042 | 17.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 2,701.00000 | 2,837 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 13.00000 | 0,012 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 3,692.00000 | 3,829 | 24.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 4.00000 | 0,004 | 24.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 2.00000 | 0,007 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 8,214.00000 | 8,082 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 22.00000 | 0,027 | 31.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 6,234.00000 | 6,102 | 31.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 56.00000 | 0,063 | 28.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 4,268.00000 | 4,138 | 28.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 140.00000 | 0,158 | 23.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 2,352.00000 | 2,233 | 23.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 467.00000 | 0,530 | 17.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 679.00000 | 0,605 | 17.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 987.00000 | 1,098 | 16.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 199.00000 | 0,173 | 16.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 1,828.00000 | 1,960 | 17.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 40.00000 | 0,035 | 17.58 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 2,799.00000 | 2,936 | 21.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 11.00000 | 0,011 | 21.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 3,791.00000 | 3,929 | 24.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 3.00000 | 0,004 | 24.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 2.00000 | 0,007 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 8,264.00000 | 8,132 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 21.00000 | 0,026 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 6,283.00000 | 6,151 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 55.00000 | 0,061 | 28.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 4,317.00000 | 4,186 | 28.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 137.00000 | 0,154 | 23.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 2,399.00000 | 2,279 | 23.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 451.00000 | 0,512 | 18.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 713.00000 | 0,637 | 18.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 953.00000 | 1,062 | 16.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 215.00000 | 0,187 | 16.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 1,782.00000 | 1,914 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 44.00000 | 0,039 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 2,750.00000 | 2,887 | 20.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 12.00000 | 0,012 | 20.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 3,741.00000 | 3,879 | 24.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 3.00000 | 0,004 | 24.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 2.00000 | 0,006 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 8,614.00000 | 8,481 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 14.00000 | 0,021 | 31.23 | 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 | 17.85 | Put | | 6,626.00000 | 6,496 | 31.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 47.00000 | 0,052 | 28.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 4,659.00000 | 4,527 | 28.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 114.00000 | 0,128 | 24.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 2,726.00000 | 2,603 | 24.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 355.00000 | 0,404 | 19.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 967.00000 | 0,879 | 19.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 737.00000 | 0,830 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 349.00000 | 0,305 | 17.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 1,466.00000 | 1,594 | 17.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 78.00000 | 0,069 | 17.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2,406.00000 | 2,542 | 19.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 18.00000 | 0,017 | 19.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 3,393.00000 | 3,531 | 23.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 5.00000 | 0,006 | 23.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 2.00000 | 0,006 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 8,564.00000 | 8,431 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 15.00000 | 0,021 | 31.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 6,577.00000 | 6,446 | 31.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 48.00000 | 0,053 | 28.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 4,610.00000 | 4,478 | 28.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 117.00000 | 0,131 | 24.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 2,679.00000 | 2,556 | 24.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 367.00000 | 0,418 | 18.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 929.00000 | 0,843 | 18.96 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 765.00000 | 0,861 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 327.00000 | 0,286 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 1,510.00000 | 1,639 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 72.00000 | 0,064 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2,455.00000 | 2,591 | 19.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 17.00000 | 0,016 | 19.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 3,443.00000 | 3,580 | 23.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 5.00000 | 0,005 | 23.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 1.00000 | 0,005 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 8,663.00000 | 8,530 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 14.00000 | 0,020 | 31.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 6,676.00000 | 6,545 | 31.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 46.00000 | 0,051 | 28.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 4,708.00000 | 4,576 | 28.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 111.00000 | 0,124 | 24.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 2,773.00000 | 2,649 | 24.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 709.00000 | 0,800 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 371.00000 | 0,325 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 1,423.00000 | 1,550 | 17.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 85.00000 | 0,075 | 17.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 2,357.00000 | 2,493 | 19.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 19.00000 | 0,018 | 19.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 3,344.00000 | 3,481 | 23.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 6.00000 | 0,006 | 23.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 1.00000 | 0,005 | 31.55 | 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 | 19.95 | Put | | 8,713.00000 | 8,580 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 13.00000 | 0,019 | 31.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 6,725.00000 | 6,594 | 31.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 45.00000 | 0,050 | 28.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 4,757.00000 | 4,625 | 28.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 108.00000 | 0,121 | 24.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 2,820.00000 | 2,696 | 24.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 332.00000 | 0,378 | 19.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 1,044.00000 | 0,953 | 19.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 682.00000 | 0,771 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 394.00000 | 0,346 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 1,380.00000 | 1,506 | 17.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 92.00000 | 0,081 | 17.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 2,308.00000 | 2,444 | 19.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 20.00000 | 0,019 | 19.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 3,294.00000 | 3,431 | 22.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 6.00000 | 0,006 | 22.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 2.00000 | 0,006 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 8,514.00000 | 8,381 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 16.00000 | 0,022 | 31.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 6,528.00000 | 6,397 | 31.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 49.00000 | 0,055 | 28.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 4,561.00000 | 4,430 | 28.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 120.00000 | 0,134 | 24.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 2,632.00000 | 2,509 | 24.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 380.00000 | 0,432 | 18.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 892.00000 | 0,807 | 18.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 794.00000 | 0,892 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 306.00000 | 0,267 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 1,555.00000 | 1,684 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 67.00000 | 0,059 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2,504.00000 | 2,640 | 19.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 16.00000 | 0,015 | 19.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 3,493.00000 | 3,630 | 23.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 5.00000 | 0,005 | 23.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 1.00000 | 0,005 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 8,763.00000 | 8,630 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 12.00000 | 0,019 | 31.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 6,774.00000 | 6,644 | 31.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 44.00000 | 0,049 | 28.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 4,806.00000 | 4,674 | 28.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 106.00000 | 0,118 | 24.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 2,868.00000 | 2,743 | 24.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 656.00000 | 0,743 | 17.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 418.00000 | 0,368 | 17.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 1,337.00000 | 1,462 | 16.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 99.00000 | 0,087 | 16.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 2,259.00000 | 2,395 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 21.00000 | 0,020 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 3,245.00000 | 3,382 | 22.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 7.00000 | 0,007 | 22.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 1.00000 | 0,005 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 8,913.00000 | 8,780 | 31.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 10.00000 | 0,017 | 31.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 6,922.00000 | 6,792 | 31.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 41.00000 | 0,046 | 29.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 4,953.00000 | 4,821 | 29.18 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 98.00000 | 0,110 | 25.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 3,010.00000 | 2,885 | 25.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 292.00000 | 0,332 | 19.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 1,204.00000 | 1,107 | 19.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 583.00000 | 0,662 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 495.00000 | 0,437 | 17.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 1,212.00000 | 1,334 | 16.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 124.00000 | 0,109 | 16.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 2,113.00000 | 2,248 | 18.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 25.00000 | 0,023 | 18.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 3,096.00000 | 3,233 | 22.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 8.00000 | 0,008 | 22.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.56000 | 11.42020 | | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Call | | 595.00000 | 0,656 | 17.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Put | | 840.00000 | 0,761 | 17.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.74460 | 11.60380 | | 17.86 | 0.00 | 0 | 150.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 64.00000 | 0,069 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 8,660.00000 | 8,524 | 30.77 | 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 | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 107.00000 | 0,114 | 28.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 6,703.00000 | 6,569 | 28.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 170.00000 | 0,182 | 26.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 4,766.00000 | 4,637 | 26.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 299.00000 | 0,324 | 22.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 2,895.00000 | 2,779 | 22.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 625.00000 | 0,681 | 18.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 1,221.00000 | 1,136 | 18.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 987.00000 | 1,075 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 583.00000 | 0,530 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 1,615.00000 | 1,737 | 16.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 211.00000 | 0,192 | 16.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 2,469.00000 | 2,605 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 65.00000 | 0,060 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 3,427.00000 | 3,567 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 23.00000 | 0,022 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 666.00000 | 0,726 | 18.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 1,112.00000 | 1,031 | 18.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 62.00000 | 0,068 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 8,708.00000 | 8,573 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 106.00000 | 0,113 | 29.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 6,752.00000 | 6,618 | 29.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 167.00000 | 0,180 | 26.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 4,813.00000 | 4,685 | 26.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 294.00000 | 0,319 | 22.89 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 2,940.00000 | 2,824 | 22.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 612.00000 | 0,667 | 18.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 1,258.00000 | 1,172 | 18.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 964.00000 | 1,050 | 17.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 610.00000 | 0,555 | 17.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 1,576.00000 | 1,697 | 16.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 222.00000 | 0,202 | 16.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 2,424.00000 | 2,559 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 70.00000 | 0,064 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 3,377.00000 | 3,518 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 23.00000 | 0,023 | 19.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 48.00000 | 0,052 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 9,394.00000 | 9,257 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 91.00000 | 0,097 | 29.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 7,437.00000 | 7,302 | 29.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 141.00000 | 0,151 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 5,487.00000 | 5,356 | 27.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 238.00000 | 0,256 | 24.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 3,584.00000 | 3,461 | 24.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 463.00000 | 0,503 | 20.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 1,809.00000 | 1,708 | 20.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 696.00000 | 0,759 | 18.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 1,042.00000 | 0,964 | 18.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 1,114.00000 | 1,210 | 16.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 460.00000 | 0,415 | 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 | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 1,814.00000 | 1,941 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 160.00000 | 0,146 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 2,701.00000 | 2,839 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 47.00000 | 0,044 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 49.00000 | 0,054 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 9,295.00000 | 9,159 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 93.00000 | 0,099 | 29.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 7,339.00000 | 7,204 | 29.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 145.00000 | 0,155 | 27.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 5,391.00000 | 5,260 | 27.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 245.00000 | 0,264 | 23.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 3,491.00000 | 3,369 | 23.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 481.00000 | 0,523 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 1,727.00000 | 1,628 | 20.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 727.00000 | 0,793 | 18.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 973.00000 | 0,898 | 18.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 1,169.00000 | 1,269 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 415.00000 | 0,374 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 1,897.00000 | 2,025 | 16.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 143.00000 | 0,130 | 16.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 2,795.00000 | 2,933 | 17.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 41.00000 | 0,038 | 17.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 69.00000 | 0,075 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 8,465.00000 | 8,330 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 112.00000 | 0,120 | 28.75 | 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 | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 6,508.00000 | 6,375 | 28.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 179.00000 | 0,192 | 25.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 4,575.00000 | 4,447 | 25.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 320.00000 | 0,347 | 22.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 2,716.00000 | 2,602 | 22.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 681.00000 | 0,742 | 18.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 1,077.00000 | 0,997 | 18.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 1,088.00000 | 1,182 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 484.00000 | 0,437 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 1,773.00000 | 1,899 | 16.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 169.00000 | 0,154 | 16.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 2,655.00000 | 2,792 | 17.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 51.00000 | 0,047 | 17.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 3,624.00000 | 3,764 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 20.00000 | 0,019 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 66.00000 | 0,072 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 8,562.00000 | 8,427 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 109.00000 | 0,117 | 28.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 6,605.00000 | 6,472 | 28.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 174.00000 | 0,187 | 26.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 4,670.00000 | 4,542 | 26.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 309.00000 | 0,335 | 22.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 2,805.00000 | 2,690 | 22.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 652.00000 | 0,711 | 18.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 1,148.00000 | 1,066 | 18.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 1,036.00000 | 1,128 | 16.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 532.00000 | 0,483 | 16.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 1,693.00000 | 1,817 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 189.00000 | 0,172 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 2,562.00000 | 2,698 | 17.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 58.00000 | 0,053 | 17.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 3,525.00000 | 3,665 | 19.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 21.00000 | 0,020 | 19.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 59.00000 | 0,064 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 8,855.00000 | 8,719 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 102.00000 | 0,109 | 29.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 6,898.00000 | 6,764 | 29.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 161.00000 | 0,173 | 26.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 4,957.00000 | 4,828 | 26.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 280.00000 | 0,303 | 23.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 3,076.00000 | 2,958 | 23.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 575.00000 | 0,626 | 19.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 1,371.00000 | 1,281 | 19.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 896.00000 | 0,978 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 692.00000 | 0,633 | 17.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 1,463.00000 | 1,581 | 16.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 259.00000 | 0,236 | 16.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 2,287.00000 | 2,422 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 83.00000 | 0,077 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 3,230.00000 | 3,370 | 18.75 | 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 | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 26.00000 | 0,025 | 18.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 56.00000 | 0,061 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 9,002.00000 | 8,866 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 99.00000 | 0,106 | 29.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 7,045.00000 | 6,911 | 29.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 155.00000 | 0,167 | 26.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 5,101.00000 | 4,972 | 26.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 268.00000 | 0,289 | 23.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 3,214.00000 | 3,094 | 23.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 541.00000 | 0,589 | 19.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 1,487.00000 | 1,394 | 19.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 833.00000 | 0,910 | 17.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 779.00000 | 0,715 | 17.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 1,353.00000 | 1,469 | 16.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 299.00000 | 0,274 | 16.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 2,154.00000 | 2,286 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 100.00000 | 0,091 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 3,082.00000 | 3,223 | 18.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 28.00000 | 0,028 | 18.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 73.00000 | 0,079 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 8,319.00000 | 8,184 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 116.00000 | 0,124 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 6,362.00000 | 6,229 | 28.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 186.00000 | 0,200 | 25.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 4,432.00000 | 4,305 | 25.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 337.00000 | 0,365 | 22.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 2,583.00000 | 2,470 | 22.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 3,772.00000 | 3,912 | 20.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 18.00000 | 0,017 | 20.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 71.00000 | 0,078 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 8,367.00000 | 8,233 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 115.00000 | 0,123 | 28.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 6,411.00000 | 6,278 | 28.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 184.00000 | 0,197 | 25.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 4,480.00000 | 4,352 | 25.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 331.00000 | 0,359 | 22.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 2,627.00000 | 2,514 | 22.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 711.00000 | 0,776 | 18.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 1,007.00000 | 0,931 | 18.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 1,142.00000 | 1,239 | 16.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 438.00000 | 0,394 | 16.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 1,855.00000 | 1,983 | 16.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 151.00000 | 0,138 | 16.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 2,748.00000 | 2,886 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 44.00000 | 0,041 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 3,723.00000 | 3,863 | 20.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 19.00000 | 0,018 | 20.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 70.00000 | 0,076 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 8,416.00000 | 8,281 | 30.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 113.00000 | 0,121 | 28.69 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 6,459.00000 | 6,326 | 28.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 181.00000 | 0,195 | 25.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 4,527.00000 | 4,400 | 25.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 325.00000 | 0,353 | 22.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 2,671.00000 | 2,558 | 22.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 3,673.00000 | 3,813 | 20.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 19.00000 | 0,018 | 20.25 | 0.00 | 0 | 0.00 |
| AL13 | On | 04/02/2010 | Index Future | | | 253.96500 | 253.91900 | | | 0.00 | 0 | 44.00 |
| AL7T | On | 04/02/2010 | Index Future | | | 336.78500 | 336.70200 | | | 0.00 | 0 | 58.00 |
| ALBI | On | 04/02/2010 | Index Future | | | 300.78900 | 300.99100 | | | 0.00 | 0 | 1,072.00 |
| ALBI | On | 06/05/2010 | Index Future | | | 306.29100 | 306.49700 | | | 0.00 | 0 | 127.00 |
| ALBI | On | 05/08/2010 | Index Future | | | 316.42300 | 316.32800 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 6.84310 | 6.80140 | | 16.29 | 20,529.30 | 3 | 16,763.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 7,999.00000 | 7,957 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 37.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 5,999.00000 | 5,957 | 37.93 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 30.54 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,999.00000 | 3,957 | 30.54 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 8.00000 | 0,008 | 26.25 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 2,007.00000 | 1,965 | 26.25 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,008.00000 | 1,049 | 18.12 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 7.00000 | 0,006 | 18.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,002.00000 | 2,044 | 26.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 0,001 | 26.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,001.00000 | 3,043 | 29.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 29.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Call | | 4,001.00000 | 4,043 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 8,099.00000 | 8,057 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 38.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 6,099.00000 | 6,057 | 38.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 30.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 4,099.00000 | 4,057 | 30.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 7.00000 | 0,007 | 26.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 2,106.00000 | 2,064 | 26.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 912.00000 | 0,953 | 17.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 11.00000 | 0,010 | 17.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 1,902.00000 | 1,944 | 25.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 0,001 | 25.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 2,901.00000 | 2,943 | 29.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 29.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Call | | 3,901.00000 | 3,943 | 35.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 35.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 8,149.00000 | 8,107 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 6,149.00000 | 6,107 | 38.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 31.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 4,149.00000 | 4,107 | 31.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 6.00000 | 0,006 | 26.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2,155.00000 | 2,113 | 26.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 865.00000 | 0,905 | 17.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 14.00000 | 0,012 | 17.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 1,852.00000 | 1,894 | 25.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 0,001 | 25.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 2,851.00000 | 2,893 | 28.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 28.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Call | | 3,851.00000 | 3,893 | 34.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 34.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 8,049.00000 | 8,007 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 38.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 6,049.00000 | 6,007 | 38.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 30.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 4,049.00000 | 4,007 | 30.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 7.00000 | 0,008 | 26.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 2,056.00000 | 2,015 | 26.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 960.00000 | 1,001 | 18.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 9.00000 | 0,008 | 18.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 1,952.00000 | 1,994 | 25.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 0,001 | 25.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 2,951.00000 | 2,993 | 29.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 29.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Call | | 3,951.00000 | 3,993 | 35.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 35.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 44.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 7,949.00000 | 7,907 | 44.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 37.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 5,949.00000 | 5,907 | 37.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,949.00000 | 3,907 | 30.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 9.00000 | 0,009 | 26.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,958.00000 | 1,916 | 26.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,057.00000 | 1,098 | 18.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 6.00000 | 0,005 | 18.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,052.00000 | 2,094 | 26.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,001 | 26.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,051.00000 | 3,093 | 29.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 29.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Call | | 4,051.00000 | 4,093 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 43.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 7,649.00000 | 7,607 | 43.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 36.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 5,649.00000 | 5,607 | 36.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1.00000 | 0,001 | 29.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 3,650.00000 | 3,608 | 29.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 13.00000 | 0,013 | 24.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1,662.00000 | 1,620 | 24.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 1,354.00000 | 1,396 | 20.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 3.00000 | 0,003 | 20.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 2,352.00000 | 2,393 | 27.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 1.00000 | 0,000 | 27.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 3,351.00000 | 3,393 | 31.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 31.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Call | | 4,351.00000 | 4,393 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 44.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,849.00000 | 7,807 | 44.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 37.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,849.00000 | 5,807 | 37.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 30.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,849.00000 | 3,807 | 30.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 10.00000 | 0,010 | 25.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,859.00000 | 1,817 | 25.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,156.00000 | 1,197 | 19.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 5.00000 | 0,004 | 19.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,152.00000 | 2,193 | 26.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 1.00000 | 0,000 | 26.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,151.00000 | 3,193 | 30.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Call | | 4,151.00000 | 4,193 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 44.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 7,899.00000 | 7,857 | 44.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 37.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,899.00000 | 5,857 | 37.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 30.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,899.00000 | 3,857 | 30.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 9.00000 | 0,009 | 25.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,908.00000 | 1,866 | 25.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,107.00000 | 1,148 | 18.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 6.00000 | 0,005 | 18.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,102.00000 | 2,143 | 26.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 0,000 | 26.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,101.00000 | 3,143 | 30.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 30.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Call | | 4,101.00000 | 4,143 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 44.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,799.00000 | 7,757 | 44.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 37.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,799.00000 | 5,757 | 37.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 30.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,799.00000 | 3,757 | 30.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 10.00000 | 0,011 | 25.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,809.00000 | 1,768 | 25.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,206.00000 | 1,247 | 19.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 5.00000 | 0,004 | 19.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,202.00000 | 2,243 | 26.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 1.00000 | 0,000 | 26.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,201.00000 | 3,243 | 30.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 30.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Call | | 4,201.00000 | 4,243 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 44.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 7,749.00000 | 7,707 | 44.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 37.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,749.00000 | 5,707 | 37.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 30.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,749.00000 | 3,707 | 30.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 11.00000 | 0,011 | 25.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,760.00000 | 1,718 | 25.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,255.00000 | 1,296 | 20.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 4.00000 | 0,003 | 20.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,252.00000 | 2,293 | 27.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 1.00000 | 0,000 | 27.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,251.00000 | 3,293 | 31.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 31.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Call | | 4,251.00000 | 4,293 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 35.92 | 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 | 14.50 | Call | | 0.00000 | 0,000 | 43.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 7,699.00000 | 7,657 | 43.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 36.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,699.00000 | 5,657 | 36.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1.00000 | 0,000 | 29.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,700.00000 | 3,657 | 29.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 12.00000 | 0,012 | 24.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,711.00000 | 1,669 | 24.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 1,305.00000 | 1,346 | 20.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 4.00000 | 0,003 | 20.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,302.00000 | 2,343 | 27.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 1.00000 | 0,000 | 27.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,301.00000 | 3,343 | 31.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 31.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Call | | 4,301.00000 | 4,343 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 43.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 7,599.00000 | 7,557 | 43.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 36.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 5,599.00000 | 5,557 | 36.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1.00000 | 0,001 | 29.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 3,600.00000 | 3,558 | 29.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 13.00000 | 0,014 | 24.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1,612.00000 | 1,571 | 24.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 1,404.00000 | 1,445 | 21.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 3.00000 | 0,002 | 21.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 2,401.00000 | 2,443 | 27.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 27.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 3,401.00000 | 3,443 | 32.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 32.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Call | | 4,401.00000 | 4,443 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Put | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 727.00000 | 0,765 | 17.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 26.00000 | 0,022 | 17.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 818.00000 | 0,858 | 17.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 17.00000 | 0,015 | 17.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 772.00000 | 0,811 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 21.00000 | 0,018 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 165.00000 | 0,175 | 17.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 314.00000 | 0,282 | 17.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 200.00000 | 0,213 | 16.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 249.00000 | 0,220 | 16.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 246.00000 | 0,263 | 16.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 195.00000 | 0,170 | 16.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 367.00000 | 0,392 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 116.00000 | 0,099 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 438.00000 | 0,467 | 16.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 87.00000 | 0,074 | 16.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 514.00000 | 0,546 | 17.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 63.00000 | 0,053 | 17.11 | 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 | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 596.00000 | 0,631 | 17.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 45.00000 | 0,038 | 17.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 682.00000 | 0,719 | 17.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 31.00000 | 0,026 | 17.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 639.00000 | 0,675 | 17.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 38.00000 | 0,032 | 17.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 123.00000 | 0,131 | 17.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 422.00000 | 0,388 | 17.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 149.00000 | 0,159 | 17.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 348.00000 | 0,316 | 17.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 181.00000 | 0,193 | 16.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 280.00000 | 0,250 | 16.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 220.00000 | 0,235 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 219.00000 | 0,192 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 274.00000 | 0,293 | 16.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 173.00000 | 0,150 | 16.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 334.00000 | 0,357 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 133.00000 | 0,114 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 402.00000 | 0,429 | 16.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 101.00000 | 0,086 | 16.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 475.00000 | 0,506 | 17.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 74.00000 | 0,063 | 17.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 555.00000 | 0,588 | 17.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 54.00000 | 0,045 | 17.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 303.00000 | 0,324 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 152.00000 | 0,131 | 16.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 8,299.00000 | 8,257 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 38.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 6,299.00000 | 6,257 | 38.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 31.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 4,299.00000 | 4,257 | 31.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 5.00000 | 0,005 | 26.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 2,304.00000 | 2,262 | 26.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 1,703.00000 | 1,744 | 23.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 2.00000 | 0,001 | 23.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 2,701.00000 | 2,743 | 28.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 28.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Call | | 3,701.00000 | 3,743 | 33.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 33.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 8,249.00000 | 8,207 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 38.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 6,249.00000 | 6,207 | 38.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 31.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 4,249.00000 | 4,207 | 31.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 5.00000 | 0,005 | 26.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 2,254.00000 | 2,212 | 26.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 135.00000 | 0,144 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 384.00000 | 0,351 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 1,752.00000 | 1,794 | 24.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 0,001 | 24.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 2,751.00000 | 2,793 | 28.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 28.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Call | | 3,751.00000 | 3,793 | 34.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 34.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 8,199.00000 | 8,157 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 38.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 6,199.00000 | 6,157 | 38.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 31.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 4,199.00000 | 4,157 | 31.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 6.00000 | 0,006 | 26.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2,205.00000 | 2,163 | 26.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 1,802.00000 | 1,844 | 24.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 1.00000 | 0,001 | 24.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 2,801.00000 | 2,843 | 28.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 28.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Call | | 3,801.00000 | 3,843 | 34.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 34.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 8,349.00000 | 8,307 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 39.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 6,349.00000 | 6,307 | 39.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 31.83 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 4,349.00000 | 4,307 | 31.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 4.00000 | 0,004 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2,353.00000 | 2,311 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 112.00000 | 0,118 | 18.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 461.00000 | 0,425 | 18.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 1,653.00000 | 1,694 | 23.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 2.00000 | 0,001 | 23.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 2,651.00000 | 2,693 | 28.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 28.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Call | | 3,651.00000 | 3,693 | 33.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 33.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 8,449.00000 | 8,407 | 44.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 39.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 6,449.00000 | 6,407 | 39.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 32.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 4,449.00000 | 4,407 | 32.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 4.00000 | 0,004 | 27.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 2,453.00000 | 2,411 | 27.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 92.00000 | 0,097 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 541.00000 | 0,504 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 1,553.00000 | 1,595 | 22.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 2.00000 | 0,002 | 22.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 2,551.00000 | 2,593 | 27.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 27.97 | 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 | 3.25 | Call | | 3,551.00000 | 3,593 | 32.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 32.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | | | 6.89100 | 6.84930 | | 16.86 | 0.00 | 0 | 404.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 33.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 7,751.00000 | 7,709 | 33.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 1.00000 | 0,001 | 29.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 5,752.00000 | 5,710 | 29.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 4.00000 | 0,004 | 25.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,755.00000 | 3,713 | 25.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 51.00000 | 0,053 | 23.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,802.00000 | 1,762 | 23.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 451.00000 | 0,474 | 16.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 202.00000 | 0,183 | 16.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 1,263.00000 | 1,302 | 16.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 14.00000 | 0,011 | 16.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 2,252.00000 | 2,293 | 23.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 3.00000 | 0,002 | 23.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 3,249.00000 | 3,291 | 26.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 26.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Call | | 4,249.00000 | 4,291 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 32.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 7,701.00000 | 7,659 | 32.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 1.00000 | 0,001 | 29.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 5,702.00000 | 5,660 | 29.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 4.00000 | 0,004 | 25.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 3,705.00000 | 3,663 | 25.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 53.00000 | 0,055 | 23.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,754.00000 | 1,714 | 23.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 480.00000 | 0,504 | 16.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 181.00000 | 0,163 | 16.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 1,312.00000 | 1,351 | 17.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 13.00000 | 0,010 | 17.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 2,301.00000 | 2,343 | 23.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 2.00000 | 0,002 | 23.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Call | | 3,299.00000 | 3,341 | 26.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 26.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Call | | 4,299.00000 | 4,341 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 32.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 7,651.00000 | 7,609 | 32.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 1.00000 | 0,001 | 29.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 5,652.00000 | 5,610 | 29.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 5.00000 | 0,005 | 25.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 3,656.00000 | 3,614 | 25.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 56.00000 | 0,057 | 23.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,707.00000 | 1,666 | 23.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 511.00000 | 0,536 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 162.00000 | 0,145 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 1,360.00000 | 1,401 | 17.65 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.50 | Put | | 11.00000 | 0,010 | 17.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Call | | 2,351.00000 | 2,393 | 24.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Put | | 2.00000 | 0,002 | 24.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50 | Call | | 3,349.00000 | 3,391 | 26.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 26.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Call | | 4,349.00000 | 4,391 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Call | | 396.00000 | 0,416 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Put | | 247.00000 | 0,225 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Put | | 8,001.00000 | 7,959 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Call | | 1.00000 | 0,001 | 30.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Put | | 6,002.00000 | 5,960 | 30.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Call | | 3.00000 | 0,003 | 26.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Put | | 4,004.00000 | 3,962 | 26.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Call | | 42.00000 | 0,044 | 24.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Put | | 2,043.00000 | 2,003 | 24.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Call | | 324.00000 | 0,341 | 16.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Put | | 325.00000 | 0,300 | 16.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Call | | 1,020.00000 | 1,058 | 15.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Put | | 21.00000 | 0,017 | 15.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Call | | 2,003.00000 | 2,044 | 22.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Put | | 4.00000 | 0,003 | 22.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Call | | 3,000.00000 | 3,041 | 28.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,000 | 28.27 | 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 | 2.85 | Call | | 3,999.00000 | 4,041 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,901.00000 | 7,859 | 33.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 1.00000 | 0,001 | 29.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,902.00000 | 5,860 | 29.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 3.00000 | 0,003 | 26.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,904.00000 | 3,862 | 26.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 46.00000 | 0,047 | 24.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,947.00000 | 1,906 | 24.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 371.00000 | 0,390 | 16.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 272.00000 | 0,249 | 16.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,117.00000 | 1,156 | 15.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 18.00000 | 0,015 | 15.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,102.00000 | 2,144 | 22.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 3.00000 | 0,003 | 22.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 3,100.00000 | 3,141 | 27.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 1.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Call | | 4,099.00000 | 4,141 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 8,051.00000 | 8,009 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 0,001 | 30.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 6,052.00000 | 6,010 | 30.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 3.00000 | 0,003 | 26.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 4,054.00000 | 4,012 | 26.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 40.00000 | 0,041 | 24.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 2,091.00000 | 2,050 | 24.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 305.00000 | 0,320 | 17.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 356.00000 | 0,329 | 17.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 975.00000 | 1,013 | 15.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 26.00000 | 0,022 | 15.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 1,953.00000 | 1,995 | 21.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 4.00000 | 0,004 | 21.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 2,950.00000 | 2,991 | 27.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,000 | 27.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.90 | Call | | 3,949.00000 | 3,991 | 22.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 22.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 33.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,951.00000 | 7,909 | 33.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 1.00000 | 0,001 | 30.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,952.00000 | 5,910 | 30.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 3.00000 | 0,003 | 26.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,954.00000 | 3,912 | 26.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 44.00000 | 0,045 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,995.00000 | 1,954 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 347.00000 | 0,365 | 16.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 298.00000 | 0,274 | 16.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 1,068.00000 | 1,107 | 15.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 19.00000 | 0,016 | 15.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Call | | 2,053.00000 | 2,094 | 22.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Put | | 4.00000 | 0,003 | 22.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Call | | 3,050.00000 | 3,091 | 27.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,000 | 27.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Call | | 4,049.00000 | 4,091 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 33.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Put | | 7,801.00000 | 7,759 | 33.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Call | | 1.00000 | 0,001 | 29.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Put | | 5,802.00000 | 5,760 | 29.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Call | | 4.00000 | 0,004 | 25.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Put | | 3,805.00000 | 3,763 | 25.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Call | | 49.00000 | 0,051 | 24.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Put | | 1,850.00000 | 1,810 | 24.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Call | | 423.00000 | 0,444 | 16.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Put | | 224.00000 | 0,203 | 16.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Call | | 1,214.00000 | 1,253 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Put | | 15.00000 | 0,012 | 16.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Call | | 2,202.00000 | 2,243 | 23.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Put | | 3.00000 | 0,002 | 23.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Call | | 3,199.00000 | 3,241 | 27.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 27.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Call | | 4,199.00000 | 4,241 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 22.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 8,301.00000 | 8,259 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 1.00000 | 0,001 | 30.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 6,302.00000 | 6,260 | 30.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 2.00000 | 0,002 | 26.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 4,303.00000 | 4,261 | 26.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 29.00000 | 0,029 | 25.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 2,330.00000 | 2,288 | 25.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 224.00000 | 0,236 | 18.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 525.00000 | 0,495 | 18.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 762.00000 | 0,795 | 15.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 63.00000 | 0,054 | 15.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 1,705.00000 | 1,746 | 20.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 6.00000 | 0,005 | 20.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 2,700.00000 | 2,742 | 26.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,001 | 26.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.15 | Call | | 3,699.00000 | 3,741 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 24.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 8,251.00000 | 8,209 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 1.00000 | 0,001 | 30.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 6,252.00000 | 6,210 | 30.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 2.00000 | 0,002 | 26.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 4,253.00000 | 4,211 | 26.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 30.00000 | 0,031 | 25.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 2,281.00000 | 2,240 | 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 |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10 | Call | | 238.00000 | 0,250 | 17.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10 | Put | | 489.00000 | 0,459 | 17.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10 | Call | | 803.00000 | 0,837 | 15.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10 | Put | | 54.00000 | 0,046 | 15.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Call | | 1,755.00000 | 1,796 | 20.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Put | | 6.00000 | 0,005 | 20.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Call | | 2,750.00000 | 2,792 | 26.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,001 | 26.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Call | | 3,749.00000 | 3,791 | 23.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 23.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Put | | 8,151.00000 | 8,109 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Call | | 1.00000 | 0,001 | 30.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Put | | 6,152.00000 | 6,110 | 30.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Call | | 3.00000 | 0,003 | 26.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Put | | 4,154.00000 | 4,112 | 26.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Call | | 35.00000 | 0,036 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Put | | 2,186.00000 | 2,145 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Call | | 269.00000 | 0,283 | 17.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Put | | 420.00000 | 0,392 | 17.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Call | | 887.00000 | 0,923 | 15.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Put | | 38.00000 | 0,032 | 15.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Call | | 1,854.00000 | 1,895 | 21.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Put | | 5.00000 | 0,004 | 21.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Call | | 2,850.00000 | 2,892 | 27.35 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,001 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Call | | 3,849.00000 | 3,891 | 23.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 23.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Put | | 8,101.00000 | 8,059 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Call | | 1.00000 | 0,001 | 30.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Put | | 6,102.00000 | 6,060 | 30.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95 | Call | | 3.00000 | 0,003 | 26.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95 | Put | | 4,104.00000 | 4,062 | 26.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95 | Call | | 37.00000 | 0,038 | 24.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95 | Put | | 2,138.00000 | 2,097 | 24.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95 | Call | | 286.00000 | 0,301 | 17.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95 | Put | | 387.00000 | 0,360 | 17.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95 | Call | | 931.00000 | 0,967 | 15.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95 | Put | | 32.00000 | 0,026 | 15.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95 | Call | | 1,904.00000 | 1,945 | 21.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95 | Put | | 5.00000 | 0,004 | 21.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.95 | Call | | 2,900.00000 | 2,942 | 27.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,001 | 27.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.95 | Call | | 3,899.00000 | 3,941 | 23.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 23.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.20 | Put | | 8,351.00000 | 8,309 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.20 | Call | | 1.00000 | 0,001 | 30.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.20 | Put | | 6,352.00000 | 6,310 | 30.71 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20 | Call | | 2.00000 | 0,002 | 26.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20 | Put | | 4,353.00000 | 4,311 | 26.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20 | Call | | 27.00000 | 0,027 | 25.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20 | Put | | 2,378.00000 | 2,336 | 25.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.20 | Call | | 211.00000 | 0,222 | 18.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.20 | Put | | 562.00000 | 0,531 | 18.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20 | Call | | 722.00000 | 0,755 | 15.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20 | Put | | 73.00000 | 0,064 | 15.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20 | Call | | 1,656.00000 | 1,697 | 19.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20 | Put | | 7.00000 | 0,006 | 19.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20 | Call | | 2,650.00000 | 2,692 | 26.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,001 | 26.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20 | Call | | 3,649.00000 | 3,691 | 24.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20 | Put | | 0.00000 | 0,000 | 24.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05 | Put | | 8,201.00000 | 8,159 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05 | Call | | 1.00000 | 0,001 | 30.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05 | Put | | 6,202.00000 | 6,160 | 30.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05 | Call | | 3.00000 | 0,003 | 26.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05 | Put | | 4,204.00000 | 4,162 | 26.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05 | Call | | 33.00000 | 0,033 | 24.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05 | Put | | 2,234.00000 | 2,192 | 24.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05 | Call | | 253.00000 | 0,266 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05 | Put | | 454.00000 | 0,425 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.05 | Call | | 844.00000 | 0,879 | 15.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 45.00000 | 0,038 | 15.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 1,804.00000 | 1,846 | 20.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 5.00000 | 0,005 | 20.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 2,800.00000 | 2,842 | 27.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,001 | 27.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Call | | 3,799.00000 | 3,841 | 23.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 23.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 8,401.00000 | 8,359 | 33.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 0,001 | 30.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 6,402.00000 | 6,360 | 30.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 2.00000 | 0,002 | 26.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 4,403.00000 | 4,361 | 26.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 25.00000 | 0,026 | 25.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 2,426.00000 | 2,385 | 25.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 199.00000 | 0,209 | 18.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 600.00000 | 0,568 | 18.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 684.00000 | 0,715 | 15.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 85.00000 | 0,074 | 15.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 1,607.00000 | 1,647 | 19.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 8.00000 | 0,006 | 19.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 2,600.00000 | 2,642 | 25.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,001 | 25.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Call | | 3,599.00000 | 3,641 | 24.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 24.77 | 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 | 13/09/2010 | Foreign Exchange Future | | | 6.93370 | 6.89170 | | 17.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Call | | 399.00000 | 0,416 | 17.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Put | | 414.00000 | 0,389 | 17.09 | 0.00 | 0 | 0.00 |
| CRD1 On | 04/02/2010 | Index Future | | | 130.93900 | 130.92800 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 06/05/2010 | Index Future | | | 133.33400 | 133.32300 | | | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | | | 302.45700 | 302.66900 | | 5.37 | 0.00 | 0 | 1,132.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Call | | 17,510.00000 | 1,592 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Put | | 30,820.00000 | 3,135 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | | | 307.98800 | 308.20500 | | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Call | | 44,164.00000 | 4,262 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Put | | 60,114.00000 | 6,074 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | | | 313.72600 | 313.94600 | | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Call | | 57,507.00000 | 5,605 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Put | | 74,047.00000 | 7,479 | 6.57 | 0.00 | 0 | 0.00 |
| GVIX On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| ILBI On | 04/02/2010 | Index Future | | | 362.70600 | 362.82600 | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | 20/01/2010 | Jibar Tradeable Future | | | 7.21500 | 7.21000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/02/2010 | Jibar Tradeable Future | | | 7.12300 | 7.11000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/03/2010 | Jibar Tradeable Future | | | 7.09800 | 7.09000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/04/2010 | Jibar Tradeable Future | | | 7.10100 | 7.10000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/05/2010 | Jibar Tradeable Future | | | 7.09600 | 7.09000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2010 | Jibar Tradeable Future | | | 7.11600 | 7.12000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/09/2010 | Jibar Tradeable Future | | | 7.28200 | 7.29000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/12/2010 | Jibar Tradeable Future | | | 7.50300 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 7.84700 | 7.84000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 8.23900 | 8.23000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 8.64800 | 8.64000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 8.83000 | 8.85000 | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | 291.58700 | 291.73800 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 06/05/2010 | Index Future | | | 296.92000 | 297.07400 | | | 0.00 | 0 | 0.00 |
| R155 | On | 04/02/2010 | Bond Future | | | 7.63100 | 7.61100 | | 1.50 | 0.00 | 0 | 31.00 |
| R155 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 171.00000 | 0,152 | 1.50 | 0.00 | 0 | 0.00 |
| R155 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 339.00000 | 0,351 | 1.50 | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | | | 8.44700 | 8.42700 | | 5.25 | 0.00 | 0 | 6,893.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Call | | 82.00000 | 0,064 | 5.12 | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Put | | 3,526.00000 | 3,608 | 5.12 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | | | 8.51900 | 8.49900 | | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,595.00000 | 1,529 | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,590.00000 | 1,620 | 5.25 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | | | 8.56400 | 8.54200 | | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 2,527.00000 | 2,456 | 5.10 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,581.00000 | 1,611 | 5.10 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | | | 9.05800 | 9.03800 | | 11.50 | 0.00 | 0 | 18,786.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 109.00000 | 0,084 | 11.28 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 7,874.00000 | 8,036 | 11.28 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 06/05/2010 | Bond Future | | | 9.10600 | 9.08600 | | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,912.00000 | 2,789 | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 3,712.00000 | 3,773 | 11.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | | | 9.14100 | 9.12000 | | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,799.00000 | 4,665 | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 3,620.00000 | 3,678 | 11.75 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | | | 8.51200 | 8.49200 | | 5.00 | 0.00 | 0 | 486.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 10.00000 | 0,007 | 4.87 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 4,017.00000 | 4,093 | 4.87 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | | | 8.58200 | 8.56100 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,107.00000 | 1,057 | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,337.00000 | 1,366 | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.62500 | 8.60200 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 2,358.00000 | 2,295 | 4.84 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 943.00000 | 0,962 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | | | 9.09500 | 9.07600 | | 7.50 | 0.00 | 0 | 1,570.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 40.00000 | 0,030 | 7.27 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 4,783.00000 | 4,872 | 7.27 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | | | 9.16800 | 9.14800 | | 7.75 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,466.00000 | 1,401 | 7.63 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,226.00000 | 2,263 | 7.63 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | | | 9.22200 | 9.20100 | | 7.50 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,459.00000 | 2,389 | 7.50 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,216.00000 | 2,250 | 7.50 | 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 | 04/02/2010 | Bond Future | | | 9.08800 | 9.06900 | | 8.50 | 0.00 | 0 | 4,207.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 43.00000 | 0,033 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 5,219.00000 | 5,318 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Call | | 978.00000 | 0,893 | 8.50 | 0.00 | 0 | 100.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Put | | 1,376.00000 | 1,400 | 8.50 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 177.00000 | 0,146 | 8.28 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 3,525.00000 | 3,603 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | | | 9.15500 | 9.13500 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,634.00000 | 1,563 | 8.36 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,397.00000 | 2,438 | 8.36 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | | | 9.20600 | 9.18400 | | 8.75 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,792.00000 | 2,711 | 8.75 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,430.00000 | 2,470 | 8.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | | | 8.58100 | 8.56100 | | 4.50 | 0.00 | 0 | 2.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 7.00000 | 0,005 | 4.37 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 3,487.00000 | 3,550 | 4.37 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.67300 | 8.65100 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 1,197.00000 | 1,150 | 4.29 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 898.00000 | 0,917 | 4.29 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.73600 | 8.71200 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,769.00000 | 1,720 | 4.32 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 954.00000 | 0,973 | 4.32 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | | | 9.17700 | 9.15700 | | 9.50 | 0.00 | 0 | 600.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 40.00000 | 0,030 | 9.22 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 5,617.00000 | 5,725 | 9.22 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | | | 9.24300 | 9.22200 | | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,181.00000 | 2,095 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 2,019.00000 | 2,055 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | | | 9.29300 | 9.27200 | | 9.75 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,438.00000 | 3,350 | 9.94 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,155.00000 | 2,186 | 9.94 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | | | 9.16400 | 9.14400 | | 10.25 | 0.00 | 0 | 5,004.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 152.00000 | 0,123 | 9.99 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 4,221.00000 | 4,314 | 9.99 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | | | 9.22200 | 9.20100 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,269.00000 | 2,179 | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 1,975.00000 | 2,011 | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | | | 9.26500 | 9.24400 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,626.00000 | 3,534 | 10.45 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,126.00000 | 2,159 | 10.45 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | | | 8.77900 | 8.75900 | | 14.25 | 0.00 | 0 | 1,799.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 3.00000 | 0,002 | 13.63 | 0.00 | 0 | 2,500.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 11,368.00000 | 11,528 | 13.63 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Call | | 9,000.00000 | 8,836 | 15.81 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Put | | 22.00000 | 0,019 | 15.81 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | | | 8.80900 | 8.78800 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,708.00000 | 1,617 | 14.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|--------------------------------|----|------------|--------------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|--------|
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 4,070.00000 | 4,146 | 14.57 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.82800 | 8.80700 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 3,355.00000 | 3,248 | 14.75 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 3,811.00000 | 3,871 | 14.75 | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/02/2010 | Index Future | | | 298.70000 | 298.90600 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 06/05/2010 | Index Future | | | 304.16300 | 304.37300 | | | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | 138,866,650.40 | 17,260 | 261,896.00 | |

i-Bonds

| | | | | | | | | | | | | |
|------|----|------------|-----------|--|--|----------|----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R153 | On | 31/08/2010 | Spot Bond | | | 7.36000 | 7.38200 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond | | | 7.56000 | 7.56000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 8.38000 | 8.38000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 9.01000 | 9.01000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 8.45000 | 8.45000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 9.03000 | 9.03000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 9.03000 | 9.03000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 8.50500 | 8.50500 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 9.12000 | 9.12000 | | | 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 | 31/03/2021 | Spot Bond | | | 9.11000 | 9.11000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.74000 | 8.74000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | | 138,866,650.40 | 17,260 | 261,896.00 |