



Daily MTM Report

Daily summary for: 18/01/2010

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 15/03/2010 Foreign Exchange Future | | | 7.45450 | 7.48580 | | 17.50 | 33,478,159.50 | 4,491 | 278,794.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Put | | 9,014.00000 | 9,046 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 44.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Put | | 7,014.00000 | 7,046 | 44.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Put | | 8,764.00000 | 8,796 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 43.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Put | | 6,764.00000 | 6,796 | 43.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Call | | 45.00000 | 0,038 | 21.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Put | | 809.00000 | 0,834 | 21.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Call | | 349.00000 | 0,322 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Put | | 113.00000 | 0,118 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Call | | 1,238.00000 | 1,207 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Put | | 2.00000 | 0,003 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 5.25 | Call | | 2,236.00000 | 2,205 | 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 | 5.25 | Put | | 0.00000 | 0,001 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 3,236.00000 | 3,205 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,001 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 8,514.00000 | 8,546 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 535.00000 | 0,506 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 49.00000 | 0,052 | 17.93 | 0.00 | 0 | 9,671.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 1,487.00000 | 1,456 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 1.00000 | 0,002 | 22.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 2,486.00000 | 2,455 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,001 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 3,486.00000 | 3,455 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,001 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 8,564.00000 | 8,596 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 42.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 6,564.00000 | 6,596 | 42.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 3,436.00000 | 3,405 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,001 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 8,664.00000 | 8,696 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 4,664.00000 | 4,696 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 419.00000 | 0,390 | 17.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 83.00000 | 0,086 | 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 | 6.15 | Call | | 1,338.00000 | 1,306 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 2.00000 | 0,002 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 3,336.00000 | 3,305 | 31.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,001 | 31.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 8,964.00000 | 8,996 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 43.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 6,964.00000 | 6,996 | 43.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 9,164.00000 | 9,196 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 44.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,164.00000 | 7,196 | 44.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 22.00000 | 0,018 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,186.00000 | 1,214 | 23.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,836.00000 | 1,805 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,001 | 24.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,836.00000 | 2,805 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,001 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 9,114.00000 | 9,146 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 44.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,114.00000 | 7,146 | 44.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 9,064.00000 | 9,096 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 44.17 | 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 | 14.55 | Put | | 7,064.00000 | 7,096 | 44.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 8,864.00000 | 8,896 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 43.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 6,864.00000 | 6,896 | 43.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 8,914.00000 | 8,946 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 43.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 6,914.00000 | 6,946 | 43.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 8,814.00000 | 8,846 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 43.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 6,814.00000 | 6,846 | 43.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 1,189.00000 | 1,157 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 3.00000 | 0,003 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Call | | 2,186.00000 | 2,155 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,001 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Call | | 3,186.00000 | 3,155 | 30.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,001 | 30.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 8,714.00000 | 8,746 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 43.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 6,714.00000 | 6,746 | 43.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 8,614.00000 | 8,646 | 46.47 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 43.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 6,614.00000 | 6,646 | 43.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 37.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,114.00000 | 5,146 | 37.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 3,386.00000 | 3,355 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,001 | 32.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 50.00000 | 0,042 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 764.00000 | 0,788 | 21.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 383.00000 | 0,355 | 17.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 97.00000 | 0,101 | 17.74 | 0.00 | 0 | 5,110.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 1,288.00000 | 1,257 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 2.00000 | 0,003 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Call | | 2,286.00000 | 2,255 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,001 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Call | | 3,286.00000 | 3,255 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,001 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 37.00000 | 0,031 | 22.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 901.00000 | 0,927 | 22.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 286.00000 | 0,260 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 150.00000 | 0,156 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 1,139.00000 | 1,108 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 3.00000 | 0,004 | 19.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Call | | 2,136.00000 | 2,105 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,001 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Call | | 3,136.00000 | 3,105 | 30.30 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,001 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 894.00000 | 0,864 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 8.00000 | 0,010 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,886.00000 | 1,855 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,001 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,886.00000 | 2,855 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,001 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 231.00000 | 0,206 | 17.50 | 0.00 | 0 | 125.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 195.00000 | 0,202 | 17.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 1,040.00000 | 1,009 | 18.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 4.00000 | 0,005 | 18.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 2,036.00000 | 2,005 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,001 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 3,036.00000 | 3,005 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,001 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 34.00000 | 0,029 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 948.00000 | 0,975 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 258.00000 | 0,232 | 17.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 172.00000 | 0,178 | 17.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 2,086.00000 | 2,055 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,001 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 3,086.00000 | 3,055 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,001 | 29.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 991.00000 | 0,960 | 18.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 5.00000 | 0,006 | 18.40 | 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 | | 1,986.00000 | 1,955 | 26.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,001 | 26.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,986.00000 | 2,955 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,001 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 39.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 5,564.00000 | 5,596 | 39.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 942.00000 | 0,912 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 6.00000 | 0,008 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,936.00000 | 1,905 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,001 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,936.00000 | 2,905 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,001 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 4,714.00000 | 4,746 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 20.00000 | 0,016 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,234.00000 | 1,262 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 137.00000 | 0,121 | 18.84 | 0.00 | 0 | 1,147.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 351.00000 | 0,367 | 18.84 | 0.00 | 0 | 562.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 800.00000 | 0,769 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 14.00000 | 0,015 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,786.00000 | 1,755 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,001 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,786.00000 | 2,755 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,001 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 124.00000 | 0,109 | 19.10 | 0.00 | 0 | 4,010.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 388.00000 | 0,405 | 19.10 | 0.00 | 0 | 100.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 753.00000 | 0,723 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 17.00000 | 0,019 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,736.00000 | 1,705 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,001 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,736.00000 | 2,705 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,001 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 11.00000 | 0,009 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1,575.00000 | 1,605 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 495.00000 | 0,466 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 59.00000 | 0,062 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 1,437.00000 | 1,406 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 1.00000 | 0,002 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 2,436.00000 | 2,405 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,001 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 101.00000 | 0,088 | 19.64 | 0.00 | 0 | 9,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 465.00000 | 0,484 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 663.00000 | 0,633 | 18.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 27.00000 | 0,029 | 18.07 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,637.00000 | 1,605 | 23.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 1.00000 | 0,001 | 23.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,636.00000 | 2,605 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,001 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 14.00000 | 0,012 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1,428.00000 | 1,458 | 25.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 619.00000 | 0,590 | 18.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 33.00000 | 0,036 | 18.02 | 0.00 | 0 | 670.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 1,587.00000 | 1,555 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 1.00000 | 0,001 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 577.00000 | 0,547 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 41.00000 | 0,043 | 17.98 | 0.00 | 0 | 500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 1,537.00000 | 1,505 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 1.00000 | 0,001 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 2,536.00000 | 2,505 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,001 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 39.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 5,614.00000 | 5,646 | 39.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 4,614.00000 | 4,646 | 35.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 456.00000 | 0,427 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 70.00000 | 0,073 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 1,387.00000 | 1,356 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 1.00000 | 0,002 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 2,386.00000 | 2,355 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,001 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 34.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 4,514.00000 | 4,546 | 34.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 317.00000 | 0,290 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 131.00000 | 0,136 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 46.34 | 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 | 15.40 | Put | | 7,914.00000 | 7,946 | 46.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 1,090.00000 | 1,058 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 4.00000 | 0,004 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 2,586.00000 | 2,555 | 28.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,001 | 28.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 4,086.00000 | 4,055 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,001 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 8,164.00000 | 8,196 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 37.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,164.00000 | 5,196 | 37.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 847.00000 | 0,816 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 11.00000 | 0,012 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 2,336.00000 | 2,305 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,001 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,836.00000 | 3,805 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,001 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 206.00000 | 0,186 | 17.77 | 0.00 | 0 | 8,029.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 220.00000 | 0,232 | 17.77 | 0.00 | 0 | 200.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 10.00000 | 0,008 | 26.58 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 1,674.00000 | 1,704 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 35.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 4,764.00000 | 4,796 | 35.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 186.00000 | 0,167 | 18.03 | 0.00 | 0 | 15,915.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 250.00000 | 0,263 | 18.03 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 168.00000 | 0,150 | 18.30 | 0.00 | 0 | 248.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 282.00000 | 0,296 | 18.30 | 0.00 | 0 | 220.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 5.00000 | 0,004 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 2,069.00000 | 2,100 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 7.00000 | 0,005 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 1,971.00000 | 2,001 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 152.00000 | 0,135 | 18.57 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 316.00000 | 0,331 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 91.00000 | 0,079 | 19.90 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 505.00000 | 0,525 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 36.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 4,964.00000 | 4,996 | 36.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 67.00000 | 0,058 | 20.70 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 631.00000 | 0,654 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 37.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,214.00000 | 5,246 | 37.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 41.00000 | 0,035 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 855.00000 | 0,881 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 36.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 4,864.00000 | 4,896 | 36.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 4.00000 | 0,003 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 2,168.00000 | 2,199 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 82.00000 | 0,071 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 546.00000 | 0,567 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 36.45 | 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 | 12.40 | Put | | 4,914.00000 | 4,946 | 36.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 74.00000 | 0,064 | 20.44 | 0.00 | 0 | 40.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 588.00000 | 0,610 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 55.00000 | 0,047 | 21.24 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 719.00000 | 0,743 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 36.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,014.00000 | 5,046 | 36.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 2.00000 | 0,001 | 29.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 2,616.00000 | 2,647 | 29.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 2.00000 | 0,002 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 2,516.00000 | 2,548 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 3.00000 | 0,002 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 2,417.00000 | 2,448 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 61.00000 | 0,052 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 675.00000 | 0,698 | 20.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 38.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 5,414.00000 | 5,446 | 38.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 1.00000 | 0,001 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 2,715.00000 | 2,747 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 28.00000 | 0,024 | 23.11 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,042.00000 | 1,070 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 38.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,364.00000 | 5,396 | 38.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 31.00000 | 0,026 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 995.00000 | 1,022 | 22.84 | 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 | 12.95 | Call | | 0.00000 | 0,000 | 39.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 5,464.00000 | 5,496 | 39.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 26.00000 | 0,022 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,090.00000 | 1,118 | 23.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 39.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 5,514.00000 | 5,546 | 39.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1.00000 | 0,001 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 2,915.00000 | 2,947 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 1.00000 | 0,001 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 2,815.00000 | 2,847 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 24.00000 | 0,020 | 23.64 | 0.00 | 0 | 1.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,138.00000 | 1,166 | 23.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 39.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 5,664.00000 | 5,696 | 39.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 18.00000 | 0,015 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,282.00000 | 1,311 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 41.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 6,164.00000 | 6,196 | 41.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 12.00000 | 0,010 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1,526.00000 | 1,556 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 40.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 5,764.00000 | 5,796 | 40.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1.00000 | 0,001 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,065.00000 | 3,097 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 16.00000 | 0,013 | 24.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,380.00000 | 1,409 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 41.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 6,114.00000 | 6,146 | 41.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 40.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 5,864.00000 | 5,896 | 40.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1.00000 | 0,000 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,165.00000 | 3,196 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 13.00000 | 0,011 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1,477.00000 | 1,507 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 40.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 5,714.00000 | 5,746 | 40.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1.00000 | 0,001 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,015.00000 | 3,047 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 17.00000 | 0,014 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,331.00000 | 1,360 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 41.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 6,014.00000 | 6,046 | 41.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 8.00000 | 0,006 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 1,822.00000 | 1,852 | 27.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 7.00000 | 0,006 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 1,921.00000 | 1,952 | 27.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 42.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 6,314.00000 | 6,346 | 42.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 5.00000 | 0,004 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 2,119.00000 | 2,150 | 28.47 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 42.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 6,514.00000 | 6,546 | 42.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 34.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 4,414.00000 | 4,446 | 34.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 3.00000 | 0,002 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 2,317.00000 | 2,348 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 43.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 6,664.00000 | 6,696 | 43.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 4,564.00000 | 4,596 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 4,464.00000 | 4,496 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 42.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 6,414.00000 | 6,446 | 42.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 4,314.00000 | 4,346 | 33.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 33.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 4,214.00000 | 4,246 | 33.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 4.00000 | 0,003 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 2,218.00000 | 2,249 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 42.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 6,464.00000 | 6,496 | 42.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 33.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 4,364.00000 | 4,396 | 33.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 33.41 | 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 | 11.75 | Put | | 4,264.00000 | 4,296 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 32.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 4,164.00000 | 4,196 | 32.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 4,064.00000 | 4,096 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 40.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 5,814.00000 | 5,846 | 40.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1.00000 | 0,000 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,115.00000 | 3,146 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 11.00000 | 0,009 | 26.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 1,625.00000 | 1,655 | 26.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 41.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 5,914.00000 | 5,946 | 41.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 30.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 3,414.00000 | 3,446 | 30.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,314.00000 | 3,346 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1.00000 | 0,000 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,215.00000 | 3,246 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 9.00000 | 0,007 | 26.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 1,723.00000 | 1,753 | 26.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 41.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 5,964.00000 | 5,996 | 41.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,264.00000 | 3,296 | 30.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 9.00000 | 0,007 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 1,773.00000 | 1,803 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 41.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 6,064.00000 | 6,096 | 41.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 3,964.00000 | 3,996 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 3,864.00000 | 3,896 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 3,764.00000 | 3,796 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 3,664.00000 | 3,696 | 31.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 31.24 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 3,564.00000 | 3,596 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 3,464.00000 | 3,496 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,364.00000 | 3,396 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 7.00000 | 0,006 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 1,871.00000 | 1,902 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 42.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 6,214.00000 | 6,246 | 42.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 4,114.00000 | 4,146 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 32.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 4,014.00000 | 4,046 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 3,914.00000 | 3,946 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 0.00000 | 0,000 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 3,814.00000 | 3,846 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 3,714.00000 | 3,746 | 31.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 31.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 3,614.00000 | 3,646 | 31.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 6.00000 | 0,005 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 2,020.00000 | 2,051 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 37.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,064.00000 | 5,096 | 37.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1.00000 | 0,001 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 2,965.00000 | 2,997 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 1.00000 | 0,001 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 2,865.00000 | 2,897 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 1.00000 | 0,001 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 2,765.00000 | 2,797 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 2.00000 | 0,001 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 2,666.00000 | 2,697 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 2.00000 | 0,001 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 2,566.00000 | 2,597 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 2.00000 | 0,002 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2,466.00000 | 2,498 | 29.14 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 4.00000 | 0,003 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 2,268.00000 | 2,299 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 4,814.00000 | 4,846 | 35.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 3.00000 | 0,002 | 28.94 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 2,367.00000 | 2,398 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Call | | 0.00000 | 0,000 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Put | | 3,954.00000 | 3,986 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 3,514.00000 | 3,546 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 8,114.00000 | 8,146 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,886.00000 | 3,855 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,001 | 35.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 8,064.00000 | 8,096 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,936.00000 | 3,905 | 35.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,001 | 35.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 8,214.00000 | 8,246 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,786.00000 | 3,755 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,001 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 8,314.00000 | 8,346 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 112.00000 | 0,098 | 19.37 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 426.00000 | 0,444 | 19.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 708.00000 | 0,678 | 18.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 22.00000 | 0,024 | 18.12 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,687.00000 | 1,655 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 1.00000 | 0,001 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,686.00000 | 2,655 | 28.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,001 | 28.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,686.00000 | 3,655 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,001 | 34.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 8,364.00000 | 8,396 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 42.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 6,364.00000 | 6,396 | 42.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 3,636.00000 | 3,605 | 33.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,001 | 33.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 8,414.00000 | 8,446 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 3,586.00000 | 3,555 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,001 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 7,964.00000 | 7,996 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 4,036.00000 | 4,005 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,001 | 36.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 8,014.00000 | 8,046 | 46.47 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,986.00000 | 3,955 | 36.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,001 | 36.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 8,264.00000 | 8,296 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 42.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 6,264.00000 | 6,296 | 42.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,736.00000 | 3,705 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,001 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 8,464.00000 | 8,496 | 46.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 3,536.00000 | 3,505 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,001 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.58510 | 7.61630 | | 18.23 | 1,911,445.20 | 252 | 39,436.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 153.00000 | 0,143 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 937.00000 | 0,958 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 8,534.00000 | 8,565 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 6,534.00000 | 6,565 | 31.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 3,466.00000 | 3,435 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 8,584.00000 | 8,615 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 6,584.00000 | 6,615 | 31.16 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 3,416.00000 | 3,385 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 8,684.00000 | 8,715 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 8,984.00000 | 9,015 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 9,184.00000 | 9,215 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,184.00000 | 7,215 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 20.00000 | 0,018 | 29.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,204.00000 | 3,233 | 29.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 9,134.00000 | 9,165 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 32.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,134.00000 | 7,165 | 32.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 21.00000 | 0,019 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,155.00000 | 3,184 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,872.00000 | 1,841 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 6.00000 | 0,006 | 20.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,867.00000 | 2,836 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,001 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 9,084.00000 | 9,115 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 31.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 7,084.00000 | 7,115 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 8,884.00000 | 8,915 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 8,934.00000 | 8,965 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 8,834.00000 | 8,865 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Put | | 6,834.00000 | 6,865 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 436.00000 | 0,415 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 270.00000 | 0,280 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Call | | 1,191.00000 | 1,161 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Put | | 25.00000 | 0,026 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Call | | 2,170.00000 | 2,138 | 22.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Put | | 4.00000 | 0,003 | 22.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Call | | 3,167.00000 | 3,135 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Put | | 1.00000 | 0,000 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 8,734.00000 | 8,765 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 6,734.00000 | 6,765 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Call | | 1,287.00000 | 1,256 | 18.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Put | | 21.00000 | 0,021 | 18.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Call | | 2,269.00000 | 2,238 | 23.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Put | | 3.00000 | 0,003 | 23.08 | 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 | 4.35 | Call | | 3,267.00000 | 3,235 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 0,000 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 8,634.00000 | 8,665 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 551.00000 | 0,527 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 185.00000 | 0,192 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 1,383.00000 | 1,352 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 17.00000 | 0,017 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 3,367.00000 | 3,335 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,000 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 31.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 6,684.00000 | 6,715 | 31.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 2.00000 | 0,002 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,186.00000 | 5,217 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 169.00000 | 0,158 | 21.07 | 0.00 | 0 | 140.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 853.00000 | 0,873 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 521.00000 | 0,497 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 205.00000 | 0,212 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Call | | 1,335.00000 | 1,304 | 18.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Put | | 19.00000 | 0,019 | 18.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Call | | 2,319.00000 | 2,288 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Put | | 3.00000 | 0,003 | 23.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Call | | 3,317.00000 | 3,285 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Put | | 1.00000 | 0,000 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 145.00000 | 0,136 | 21.68 | 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 | 8.45 | Put | | 979.00000 | 1,001 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 109.00000 | 0,102 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,243.00000 | 1,267 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 6,984.00000 | 7,015 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 6,934.00000 | 6,965 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 12.00000 | 0,011 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 3,946.00000 | 3,976 | 31.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 6,884.00000 | 6,915 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 114.00000 | 0,107 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 1,198.00000 | 1,222 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 963.00000 | 0,933 | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 47.00000 | 0,048 | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Call | | 1,922.00000 | 1,890 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Put | | 6.00000 | 0,005 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Call | | 2,917.00000 | 2,886 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 0,001 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 138.00000 | 0,129 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,022.00000 | 1,044 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 410.00000 | 0,390 | 18.09 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 294.00000 | 0,305 | 18.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 2,120.00000 | 2,089 | 22.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 4.00000 | 0,004 | 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 | 4.50 | Call | | 3,117.00000 | 3,086 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 1.00000 | 0,001 | 27.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 2.00000 | 0,001 | 30.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 5,436.00000 | 5,466 | 30.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 7.00000 | 0,006 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 4,441.00000 | 4,471 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 17.00000 | 0,015 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 3,451.00000 | 3,480 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 132.00000 | 0,123 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,066.00000 | 1,088 | 22.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 385.00000 | 0,366 | 18.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 319.00000 | 0,331 | 18.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 1,097.00000 | 1,066 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 31.00000 | 0,031 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 2,070.00000 | 2,039 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 4.00000 | 0,004 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 3,067.00000 | 3,036 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 1.00000 | 0,001 | 27.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 2.00000 | 0,001 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 5,486.00000 | 5,516 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 6.00000 | 0,005 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 4,490.00000 | 4,520 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 17.00000 | 0,015 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 3,501.00000 | 3,530 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 125.00000 | 0,117 | 22.29 | 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 | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,109.00000 | 1,132 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 1,050.00000 | 1,020 | 16.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 34.00000 | 0,035 | 16.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 2,021.00000 | 1,989 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 5.00000 | 0,004 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 3,017.00000 | 2,986 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 1.00000 | 0,001 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 1.00000 | 0,001 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 5,535.00000 | 5,566 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 16.00000 | 0,014 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 3,550.00000 | 3,579 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 120.00000 | 0,112 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,154.00000 | 1,177 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 1,006.00000 | 0,976 | 16.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 40.00000 | 0,041 | 16.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 1,971.00000 | 1,940 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 5.00000 | 0,005 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 2,967.00000 | 2,936 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 1.00000 | 0,001 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 1.00000 | 0,001 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 5,685.00000 | 5,716 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 5.00000 | 0,004 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 4,689.00000 | 4,719 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 14.00000 | 0,013 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 3,698.00000 | 3,728 | 30.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 104.00000 | 0,097 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,288.00000 | 1,312 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 289.00000 | 0,273 | 19.04 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 473.00000 | 0,488 | 19.04 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 879.00000 | 0,850 | 17.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 63.00000 | 0,065 | 17.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 1,823.00000 | 1,792 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 7.00000 | 0,007 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 2,817.00000 | 2,786 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 273.00000 | 0,258 | 19.24 | 0.00 | 0 | 450.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 507.00000 | 0,523 | 19.24 | 0.00 | 0 | 430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 838.00000 | 0,810 | 17.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 72.00000 | 0,075 | 17.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 1,774.00000 | 1,742 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 8.00000 | 0,007 | 20.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 2,767.00000 | 2,736 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 0,001 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 1.00000 | 0,001 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 5,785.00000 | 5,816 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 14.00000 | 0,012 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 3,798.00000 | 3,827 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 95.00000 | 0,089 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 1,379.00000 | 1,404 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 259.00000 | 0,244 | 19.45 | 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 | | 543.00000 | 0,559 | 19.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 799.00000 | 0,770 | 17.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 83.00000 | 0,085 | 17.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,725.00000 | 1,693 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 9.00000 | 0,008 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,717.00000 | 2,686 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 0,001 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 1.00000 | 0,001 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 5,885.00000 | 5,916 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 13.00000 | 0,011 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 3,897.00000 | 3,926 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 1.00000 | 0,001 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 6,085.00000 | 6,116 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 3.00000 | 0,002 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 5,087.00000 | 5,117 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 11.00000 | 0,009 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 4,095.00000 | 4,124 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 22.00000 | 0,020 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 3,106.00000 | 3,135 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 1.00000 | 0,001 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 6,035.00000 | 6,066 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 3.00000 | 0,003 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 5,037.00000 | 5,068 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 11.00000 | 0,010 | 31.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 4,045.00000 | 4,075 | 31.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 616.00000 | 0,591 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 150.00000 | 0,156 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 1,480.00000 | 1,449 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 14.00000 | 0,014 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 2,468.00000 | 2,437 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 2.00000 | 0,002 | 24.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 1.00000 | 0,001 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 5,985.00000 | 6,016 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 12.00000 | 0,011 | 31.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 3,996.00000 | 4,026 | 31.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 24.00000 | 0,022 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,008.00000 | 3,037 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 80.00000 | 0,075 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 1,564.00000 | 1,590 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Call | | 208.00000 | 0,196 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Put | | 692.00000 | 0,711 | 20.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 651.00000 | 0,624 | 17.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 135.00000 | 0,139 | 17.56 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 1,529.00000 | 1,498 | 19.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 13.00000 | 0,013 | 19.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 2,518.00000 | 2,487 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 2.00000 | 0,002 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 1.00000 | 0,001 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 5,835.00000 | 5,866 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 13.00000 | 0,012 | 30.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 3,847.00000 | 3,877 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 245.00000 | 0,231 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 579.00000 | 0,596 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 760.00000 | 0,732 | 17.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 94.00000 | 0,097 | 17.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,675.00000 | 1,644 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 9.00000 | 0,009 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,668.00000 | 2,636 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 2.00000 | 0,001 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 1.00000 | 0,001 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 5,735.00000 | 5,766 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 4.00000 | 0,004 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 4,738.00000 | 4,769 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 14.00000 | 0,013 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 3,748.00000 | 3,778 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 91.00000 | 0,085 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,425.00000 | 1,450 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 100.00000 | 0,093 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,334.00000 | 1,358 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 2.00000 | 0,002 | 30.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,386.00000 | 5,417 | 30.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 7.00000 | 0,006 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 4,391.00000 | 4,421 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 87.00000 | 0,081 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 1,471.00000 | 1,496 | 23.92 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 722.00000 | 0,695 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 106.00000 | 0,110 | 17.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,626.00000 | 1,595 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 10.00000 | 0,010 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 0,001 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 5,585.00000 | 5,616 | 30.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 15.00000 | 0,014 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 3,599.00000 | 3,629 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 74.00000 | 0,069 | 24.73 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 1,658.00000 | 1,684 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 583.00000 | 0,558 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 167.00000 | 0,173 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 1,432.00000 | 1,400 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 16.00000 | 0,015 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 2,418.00000 | 2,387 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 2.00000 | 0,002 | 23.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 9.00000 | 0,008 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 4,243.00000 | 4,273 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 71.00000 | 0,066 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 1,705.00000 | 1,731 | 24.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 84.00000 | 0,078 | 24.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 1,518.00000 | 1,543 | 24.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 491.00000 | 0,469 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 225.00000 | 0,234 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 33.29 | 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 | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 7,884.00000 | 7,915 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 1.00000 | 0,000 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 6,385.00000 | 6,415 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 4.00000 | 0,003 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 4,888.00000 | 4,918 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 18.00000 | 0,016 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,402.00000 | 3,431 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 1,144.00000 | 1,113 | 17.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 28.00000 | 0,028 | 17.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,618.00000 | 2,586 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Put | | 2.00000 | 0,001 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 4,116.00000 | 4,085 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 8,134.00000 | 8,165 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 6,634.00000 | 6,665 | 31.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 15.00000 | 0,013 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 3,649.00000 | 3,678 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 178.00000 | 0,167 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 812.00000 | 0,832 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 920.00000 | 0,891 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 54.00000 | 0,056 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 2,369.00000 | 2,337 | 23.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 3.00000 | 0,002 | 23.64 | 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 | 3.75 | Call | | 3,866.00000 | 3,835 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 69.00000 | 0,064 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 1,753.00000 | 1,779 | 25.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 362.00000 | 0,343 | 18.23 | 0.00 | 0 | 390.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 346.00000 | 0,358 | 18.23 | 0.00 | 0 | 130.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 5.00000 | 0,004 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 4,639.00000 | 4,669 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 8.00000 | 0,007 | 31.09 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 4,292.00000 | 4,322 | 31.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 77.00000 | 0,072 | 24.53 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 1,611.00000 | 1,637 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 66.00000 | 0,061 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1,800.00000 | 1,826 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Call | | 342.00000 | 0,324 | 18.43 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Put | | 376.00000 | 0,389 | 18.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 5.00000 | 0,005 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 4,589.00000 | 4,620 | 30.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 55.00000 | 0,051 | 26.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 2,039.00000 | 2,066 | 26.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 59.00000 | 0,055 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 1,943.00000 | 1,970 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 323.00000 | 0,306 | 18.63 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 407.00000 | 0,421 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 53.00000 | 0,049 | 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 | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 2,087.00000 | 2,114 | 26.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 57.00000 | 0,053 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 1,991.00000 | 2,018 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 61.00000 | 0,057 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 1,895.00000 | 1,922 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 306.00000 | 0,289 | 18.84 | 0.00 | 0 | 33.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 440.00000 | 0,454 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 3.00000 | 0,003 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 4,937.00000 | 4,968 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 197.00000 | 0,186 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 731.00000 | 0,751 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 3.00000 | 0,002 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,137.00000 | 5,167 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 23.00000 | 0,021 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 3,057.00000 | 3,086 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 25.00000 | 0,022 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 2,959.00000 | 2,987 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 27.00000 | 0,024 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 2,861.00000 | 2,889 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 160.00000 | 0,150 | 21.28 | 0.00 | 0 | 1,900.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 894.00000 | 0,915 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 3.00000 | 0,003 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 4,987.00000 | 5,018 | 30.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 26.00000 | 0,023 | 28.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 2,910.00000 | 2,938 | 28.56 | 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 | 10.40 | Call | | 28.00000 | 0,025 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 2,812.00000 | 2,840 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 187.00000 | 0,176 | 20.67 | 0.00 | 0 | 139.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 771.00000 | 0,791 | 20.67 | 0.00 | 0 | 4.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 4.00000 | 0,003 | 30.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 4,838.00000 | 4,868 | 30.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 29.00000 | 0,026 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 2,763.00000 | 2,791 | 28.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 31.00000 | 0,029 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 2,665.00000 | 2,694 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 34.00000 | 0,031 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 2,568.00000 | 2,596 | 27.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 37.00000 | 0,034 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 2,471.00000 | 2,499 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 40.00000 | 0,037 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 2,374.00000 | 2,402 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 44.00000 | 0,041 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2,278.00000 | 2,306 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 48.00000 | 0,045 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 2,182.00000 | 2,210 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 220.00000 | 0,207 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 654.00000 | 0,672 | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 6.00000 | 0,005 | 30.96 | 0.00 | 0 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 4,540.00000 | 4,570 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 64.00000 | 0,059 | 25.54 | 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 | | 1,848.00000 | 1,874 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 4.00000 | 0,004 | 30.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 4,788.00000 | 4,819 | 30.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 30.00000 | 0,028 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 2,714.00000 | 2,743 | 28.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 33.00000 | 0,030 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 2,617.00000 | 2,645 | 27.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 35.00000 | 0,033 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 2,519.00000 | 2,548 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 42.00000 | 0,039 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 2,326.00000 | 2,354 | 27.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 46.00000 | 0,043 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2,230.00000 | 2,258 | 26.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 50.00000 | 0,047 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 2,134.00000 | 2,162 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 232.00000 | 0,218 | 19.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 616.00000 | 0,633 | 19.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 39.00000 | 0,036 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 2,423.00000 | 2,451 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 8,084.00000 | 8,115 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Call | | 3,916.00000 | 3,885 | 30.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 30.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 1.00000 | 0,001 | 30.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 6,135.00000 | 6,166 | 30.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 10.00000 | 0,009 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 4,144.00000 | 4,174 | 31.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 8,184.00000 | 8,215 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 1.00000 | 0,001 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 6,185.00000 | 6,216 | 30.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 9.00000 | 0,008 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 4,193.00000 | 4,223 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 3,816.00000 | 3,785 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 8,334.00000 | 8,365 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 1.00000 | 0,000 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 6,335.00000 | 6,365 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 8.00000 | 0,007 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 4,342.00000 | 4,372 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,666.00000 | 3,635 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 8,234.00000 | 8,265 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 1.00000 | 0,001 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 6,235.00000 | 6,266 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 3,766.00000 | 3,735 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 33.45 | 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 | 17.50 | Put | | 9,884.00000 | 9,915 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 8,284.00000 | 8,315 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 1.00000 | 0,001 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 6,285.00000 | 6,316 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,716.00000 | 3,685 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 8,384.00000 | 8,415 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Call | | 3,616.00000 | 3,585 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 8,434.00000 | 8,465 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 1.00000 | 0,000 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 6,435.00000 | 6,465 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 686.00000 | 0,659 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 120.00000 | 0,124 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 1,578.00000 | 1,546 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 12.00000 | 0,011 | 19.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 2,568.00000 | 2,537 | 24.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 2.00000 | 0,002 | 24.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 3,566.00000 | 3,535 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 7,984.00000 | 8,015 | 33.45 | 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 | 3.60 | Call | | 4,016.00000 | 3,985 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 8,034.00000 | 8,065 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 3,966.00000 | 3,935 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 8,484.00000 | 8,515 | 33.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 1.00000 | 0,000 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 6,485.00000 | 6,515 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 3,516.00000 | 3,485 | 29.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 29.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.71590 | 7.74680 | | 18.47 | 0.00 | 0 | 5,713.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Put | | 8,104.00000 | 8,135 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Call | | 15.00000 | 0,013 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Put | | 6,118.00000 | 6,147 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Call | | 39.00000 | 0,037 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Put | | 4,142.00000 | 4,171 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Call | | 109.00000 | 0,103 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Put | | 2,212.00000 | 2,237 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Call | | 1,001.00000 | 0,974 | 17.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Put | | 104.00000 | 0,108 | 17.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Call | | 1,910.00000 | 1,880 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Put | | 13.00000 | 0,014 | 18.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Call | | 2,900.00000 | 2,869 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Put | | 3.00000 | 0,003 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Call | | 3,897.00000 | 3,866 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Put | | 8,054.00000 | 8,085 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Call | | 15.00000 | 0,014 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Put | | 6,068.00000 | 6,098 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Call | | 40.00000 | 0,038 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Put | | 4,093.00000 | 4,122 | 30.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Call | | 112.00000 | 0,106 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Put | | 2,165.00000 | 2,190 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Call | | 447.00000 | 0,429 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Put | | 500.00000 | 0,513 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Call | | 1,040.00000 | 1,013 | 17.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Put | | 93.00000 | 0,097 | 17.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Call | | 1,959.00000 | 1,928 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Put | | 12.00000 | 0,012 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Call | | 2,950.00000 | 2,919 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Put | | 3.00000 | 0,003 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Call | | 3,947.00000 | 3,916 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Call | | 429.00000 | 0,411 | 18.97 | 0.00 | 0 | 409.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Put | | 532.00000 | 0,545 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Put | | 8,154.00000 | 8,185 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Call | | 14.00000 | 0,012 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Put | | 6,167.00000 | 6,196 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Call | | 38.00000 | 0,036 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Put | | 4,191.00000 | 4,220 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Call | | 105.00000 | 0,100 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Put | | 2,258.00000 | 2,284 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Call | | 411.00000 | 0,394 | 19.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Put | | 564.00000 | 0,578 | 19.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Call | | 963.00000 | 0,937 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Put | | 116.00000 | 0,121 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Call | | 1,862.00000 | 1,832 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Put | | 15.00000 | 0,016 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Call | | 2,850.00000 | 2,819 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Put | | 3.00000 | 0,003 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Call | | 3,847.00000 | 3,817 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,001 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Put | | 8,204.00000 | 8,235 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Call | | 13.00000 | 0,012 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Put | | 6,216.00000 | 6,246 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Call | | 37.00000 | 0,035 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Put | | 4,240.00000 | 4,269 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Call | | 102.00000 | 0,097 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Put | | 2,305.00000 | 2,331 | 25.72 | 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 | 13/09/2010 | Foreign Exchange Future | 7.95 | Call | | 395.00000 | 0,378 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Put | | 598.00000 | 0,612 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Call | | 926.00000 | 0,900 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Put | | 129.00000 | 0,134 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Call | | 1,814.00000 | 1,783 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Put | | 17.00000 | 0,017 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Call | | 2,800.00000 | 2,769 | 23.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Put | | 3.00000 | 0,003 | 23.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Call | | 3,798.00000 | 3,767 | 28.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,001 | 28.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Put | | 8,304.00000 | 8,335 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Call | | 12.00000 | 0,010 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Put | | 6,315.00000 | 6,344 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Call | | 35.00000 | 0,033 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Put | | 4,338.00000 | 4,367 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Call | | 96.00000 | 0,091 | 25.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Put | | 2,399.00000 | 2,425 | 25.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Call | | 364.00000 | 0,349 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Put | | 667.00000 | 0,683 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Call | | 855.00000 | 0,829 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Put | | 158.00000 | 0,163 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Call | | 1,718.00000 | 1,688 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Put | | 21.00000 | 0,022 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Call | | 2,701.00000 | 2,670 | 22.66 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Put | | 4.00000 | 0,004 | 22.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Call | | 3,698.00000 | 3,667 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,001 | 28.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Put | | 8,354.00000 | 8,385 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Call | | 11.00000 | 0,010 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Put | | 6,364.00000 | 6,394 | 32.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Call | | 34.00000 | 0,032 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Put | | 4,387.00000 | 4,416 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Call | | 93.00000 | 0,088 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Put | | 2,446.00000 | 2,472 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Call | | 350.00000 | 0,335 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Put | | 703.00000 | 0,719 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Call | | 821.00000 | 0,796 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Put | | 174.00000 | 0,180 | 17.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Call | | 1,670.00000 | 1,640 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Put | | 23.00000 | 0,024 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Call | | 2,651.00000 | 2,620 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Put | | 4.00000 | 0,004 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Call | | 3,648.00000 | 3,617 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,001 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Put | | 8,404.00000 | 8,435 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Call | | 10.00000 | 0,009 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Put | | 6,413.00000 | 6,443 | 32.33 | 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 | 13/09/2010 | Foreign Exchange Future | 12.15 | Call | | 34.00000 | 0,031 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Put | | 4,437.00000 | 4,465 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Call | | 91.00000 | 0,086 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Put | | 2,494.00000 | 2,520 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Call | | 336.00000 | 0,322 | 19.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Put | | 739.00000 | 0,756 | 19.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Call | | 788.00000 | 0,763 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Put | | 191.00000 | 0,197 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Call | | 1,623.00000 | 1,593 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Put | | 26.00000 | 0,027 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Call | | 2,601.00000 | 2,570 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Put | | 4.00000 | 0,004 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Call | | 3,598.00000 | 3,567 | 27.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,001 | 27.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Put | | 8,554.00000 | 8,585 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Call | | 9.00000 | 0,008 | 32.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Put | | 6,562.00000 | 6,592 | 32.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Call | | 31.00000 | 0,029 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Put | | 4,584.00000 | 4,613 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Call | | 83.00000 | 0,079 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Put | | 2,636.00000 | 2,663 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Call | | 695.00000 | 0,670 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Put | | 248.00000 | 0,254 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Call | | 1,482.00000 | 1,452 | 17.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Put | | 35.00000 | 0,036 | 17.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Call | | 2,453.00000 | 2,422 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Put | | 6.00000 | 0,006 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Call | | 3,448.00000 | 3,417 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Put | | 1.00000 | 0,001 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Put | | 8,504.00000 | 8,535 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Call | | 9.00000 | 0,008 | 32.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Put | | 6,512.00000 | 6,542 | 32.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Call | | 32.00000 | 0,030 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Put | | 4,535.00000 | 4,564 | 30.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Call | | 85.00000 | 0,081 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Put | | 2,588.00000 | 2,615 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Call | | 311.00000 | 0,297 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Put | | 814.00000 | 0,831 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Call | | 725.00000 | 0,700 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Put | | 228.00000 | 0,234 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Call | | 1,529.00000 | 1,498 | 17.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Put | | 32.00000 | 0,032 | 17.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Call | | 2,502.00000 | 2,471 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Put | | 5.00000 | 0,005 | 21.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Call | | 3,498.00000 | 3,467 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,001 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Put | | 8,654.00000 | 8,685 | 29.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Call | | 8.00000 | 0,007 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Put | | 6,661.00000 | 6,691 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Call | | 30.00000 | 0,028 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Put | | 4,683.00000 | 4,712 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Call | | 79.00000 | 0,074 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Put | | 2,732.00000 | 2,758 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Call | | 277.00000 | 0,264 | 20.80 | 0.00 | 0 | 585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Put | | 930.00000 | 0,948 | 20.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Call | | 637.00000 | 0,614 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Put | | 290.00000 | 0,298 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Call | | 1,390.00000 | 1,360 | 17.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Put | | 43.00000 | 0,044 | 17.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Call | | 2,353.00000 | 2,322 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Put | | 6.00000 | 0,006 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Call | | 3,348.00000 | 3,317 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Put | | 1.00000 | 0,001 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Call | | 299.00000 | 0,286 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Put | | 852.00000 | 0,870 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Put | | 7,954.00000 | 7,985 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Call | | 16.00000 | 0,015 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Put | | 5,969.00000 | 5,999 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Call | | 42.00000 | 0,040 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Put | | 3,995.00000 | 4,024 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Call | | 119.00000 | 0,113 | 25.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Put | | 2,072.00000 | 2,097 | 25.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Call | | 487.00000 | 0,466 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Put | | 440.00000 | 0,450 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Call | | 1,123.00000 | 1,092 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Put | | 76.00000 | 0,076 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Call | | 2,057.00000 | 2,026 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Put | | 10.00000 | 0,010 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Call | | 3,049.00000 | 3,018 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Put | | 2.00000 | 0,002 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Call | | 4,047.00000 | 4,016 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Put | | 8,004.00000 | 8,035 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Call | | 16.00000 | 0,014 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Put | | 6,019.00000 | 6,048 | 32.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Call | | 42.00000 | 0,039 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Put | | 4,045.00000 | 4,073 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Call | | 116.00000 | 0,110 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Put | | 2,119.00000 | 2,144 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Call | | 466.00000 | 0,447 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Put | | 469.00000 | 0,481 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Call | | 1,080.00000 | 1,052 | 16.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Put | | 83.00000 | 0,086 | 16.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Call | | 2,007.00000 | 1,977 | 19.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Put | | 10.00000 | 0,011 | 19.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Call | | 2,999.00000 | 2,968 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Put | | 2.00000 | 0,002 | 24.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Call | | 3,997.00000 | 3,966 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Put | | 8,254.00000 | 8,285 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Call | | 12.00000 | 0,011 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Put | | 6,265.00000 | 6,295 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Call | | 36.00000 | 0,034 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Put | | 4,289.00000 | 4,318 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Call | | 99.00000 | 0,094 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Put | | 2,352.00000 | 2,378 | 25.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Call | | 379.00000 | 0,363 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Put | | 632.00000 | 0,647 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Call | | 890.00000 | 0,864 | 17.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Put | | 143.00000 | 0,148 | 17.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Call | | 1,766.00000 | 1,735 | 18.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Put | | 19.00000 | 0,019 | 18.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Call | | 2,751.00000 | 2,720 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Put | | 4.00000 | 0,004 | 22.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Call | | 3,748.00000 | 3,717 | 28.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,001 | 28.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Put | | 8,454.00000 | 8,485 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Call | | 10.00000 | 0,009 | 32.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Put | | 6,463.00000 | 6,493 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Call | | 33.00000 | 0,031 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Put | | 4,486.00000 | 4,515 | 30.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 88.00000 | 0,083 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 2,541.00000 | 2,567 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Call | | 323.00000 | 0,309 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Put | | 776.00000 | 0,793 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Call | | 756.00000 | 0,731 | 17.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Put | | 209.00000 | 0,215 | 17.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Call | | 1,576.00000 | 1,545 | 18.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Put | | 29.00000 | 0,029 | 18.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Call | | 2,552.00000 | 2,521 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Put | | 5.00000 | 0,005 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Call | | 3,548.00000 | 3,517 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,001 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 0,001 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Put | | 8,604.00000 | 8,635 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Call | | 8.00000 | 0,007 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Put | | 6,611.00000 | 6,641 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Call | | 30.00000 | 0,028 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Put | | 4,633.00000 | 4,662 | 31.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Call | | 81.00000 | 0,076 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Put | | 2,684.00000 | 2,710 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Call | | 288.00000 | 0,275 | 20.63 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Put | | 891.00000 | 0,909 | 20.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Call | | 665.00000 | 0,642 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Put | | 268.00000 | 0,276 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Call | | 1,436.00000 | 1,406 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Put | | 39.00000 | 0,040 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Call | | 2,403.00000 | 2,372 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Put | | 6.00000 | 0,006 | 21.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Call | | 3,398.00000 | 3,367 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 0,001 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Call | | 149.00000 | 0,142 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Put | | 1,702.00000 | 1,726 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Call | | 164.00000 | 0,156 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Put | | 1,567.00000 | 1,590 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Put | | 1,050.00000 | 1,070 | 21.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Call | | 247.00000 | 0,236 | 21.29 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Put | | 1,175.00000 | 1,196 | 21.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Call | | 222.00000 | 0,212 | 21.79 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.84720 | 7.87830 | | 18.78 | 0.00 | 0 | 493.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 20.00000 | 0,019 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 8,092.00000 | 8,122 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 39.00000 | 0,037 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 6,111.00000 | 6,140 | 32.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 77.00000 | 0,073 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 4,149.00000 | 4,176 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 174.00000 | 0,167 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,246.00000 | 2,270 | 24.65 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 539.00000 | 0,520 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 611.00000 | 0,623 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 1,085.00000 | 1,055 | 17.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 157.00000 | 0,158 | 17.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 1,952.00000 | 1,920 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 24.00000 | 0,023 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 2,936.00000 | 2,904 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 8.00000 | 0,007 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 3,930.00000 | 3,899 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 2.00000 | 0,002 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 367.00000 | 0,352 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 1,039.00000 | 1,055 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 19.00000 | 0,018 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 8,141.00000 | 8,171 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 38.00000 | 0,036 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 6,160.00000 | 6,189 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 75.00000 | 0,072 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,197.00000 | 4,225 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 170.00000 | 0,163 | 24.76 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,292.00000 | 2,316 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 1,049.00000 | 1,020 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 171.00000 | 0,173 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 1,905.00000 | 1,873 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 27.00000 | 0,026 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 2,886.00000 | 2,855 | 22.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 8.00000 | 0,008 | 22.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 3,880.00000 | 3,849 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 2.00000 | 0,002 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 19.00000 | 0,018 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 8,191.00000 | 8,221 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 37.00000 | 0,035 | 32.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 6,209.00000 | 6,238 | 32.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 74.00000 | 0,071 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 4,246.00000 | 4,274 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 165.00000 | 0,159 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 2,337.00000 | 2,362 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 504.00000 | 0,486 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 676.00000 | 0,689 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 1,015.00000 | 0,986 | 17.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 187.00000 | 0,189 | 17.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 1,858.00000 | 1,826 | 17.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 30.00000 | 0,029 | 17.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 2,836.00000 | 2,805 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 8.00000 | 0,008 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 3,830.00000 | 3,799 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 2.00000 | 0,002 | 26.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 18.00000 | 0,017 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 8,240.00000 | 8,270 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 37.00000 | 0,035 | 32.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 6,259.00000 | 6,288 | 32.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 72.00000 | 0,069 | 29.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 4,294.00000 | 4,322 | 29.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 161.00000 | 0,155 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 2,383.00000 | 2,408 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 488.00000 | 0,470 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 710.00000 | 0,723 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 981.00000 | 0,953 | 17.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 203.00000 | 0,206 | 17.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 1,811.00000 | 1,780 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 33.00000 | 0,033 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 2,787.00000 | 2,756 | 21.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 9.00000 | 0,009 | 21.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 3,780.00000 | 3,749 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 2.00000 | 0,002 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 521.00000 | 0,502 | 19.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 643.00000 | 0,655 | 19.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 18.00000 | 0,017 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 8,290.00000 | 8,320 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 36.00000 | 0,034 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 6,308.00000 | 6,337 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 71.00000 | 0,068 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 4,343.00000 | 4,371 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 158.00000 | 0,151 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 2,430.00000 | 2,454 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 472.00000 | 0,454 | 19.63 | 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 | | 744.00000 | 0,757 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 948.00000 | 0,920 | 17.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 220.00000 | 0,223 | 17.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 1,765.00000 | 1,733 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 37.00000 | 0,036 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 2,737.00000 | 2,706 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 9.00000 | 0,009 | 21.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 3,731.00000 | 3,699 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 3.00000 | 0,002 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 17.00000 | 0,016 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 8,339.00000 | 8,369 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 35.00000 | 0,033 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 6,357.00000 | 6,386 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 70.00000 | 0,066 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 4,392.00000 | 4,419 | 29.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 154.00000 | 0,148 | 25.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 2,476.00000 | 2,501 | 25.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 457.00000 | 0,440 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 779.00000 | 0,793 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 916.00000 | 0,889 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 238.00000 | 0,242 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 1,718.00000 | 1,687 | 17.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 40.00000 | 0,040 | 17.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 2,688.00000 | 2,657 | 21.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 10.00000 | 0,010 | 21.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 3,681.00000 | 3,650 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 3.00000 | 0,003 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 17.00000 | 0,016 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 8,389.00000 | 8,419 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 35.00000 | 0,033 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 6,407.00000 | 6,436 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 68.00000 | 0,065 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 4,440.00000 | 4,468 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 150.00000 | 0,144 | 25.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 2,522.00000 | 2,547 | 25.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 443.00000 | 0,426 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 815.00000 | 0,829 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 885.00000 | 0,858 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 257.00000 | 0,261 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 1,673.00000 | 1,641 | 17.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 45.00000 | 0,044 | 17.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 2,638.00000 | 2,607 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 10.00000 | 0,010 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 3,631.00000 | 3,600 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 3.00000 | 0,003 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 15.00000 | 0,014 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 8,587.00000 | 8,617 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 32.00000 | 0,031 | 32.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 6,604.00000 | 6,634 | 32.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 63.00000 | 0,060 | 29.85 | 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 | 12.45 | Put | | 4,635.00000 | 4,663 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 137.00000 | 0,131 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 2,709.00000 | 2,734 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 390.00000 | 0,375 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 962.00000 | 0,978 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 769.00000 | 0,744 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 341.00000 | 0,347 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 1,493.00000 | 1,462 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 65.00000 | 0,065 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 2,440.00000 | 2,409 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 12.00000 | 0,012 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 3,432.00000 | 3,401 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 4.00000 | 0,004 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 16.00000 | 0,015 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 8,538.00000 | 8,568 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 33.00000 | 0,031 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 6,555.00000 | 6,584 | 32.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 64.00000 | 0,062 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 4,586.00000 | 4,615 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 140.00000 | 0,134 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 2,662.00000 | 2,687 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 402.00000 | 0,387 | 20.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 924.00000 | 0,940 | 20.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 796.00000 | 0,771 | 17.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 318.00000 | 0,324 | 17.94 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 1,537.00000 | 1,507 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 59.00000 | 0,060 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 2,490.00000 | 2,459 | 20.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 12.00000 | 0,012 | 20.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 3,482.00000 | 3,451 | 24.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 4.00000 | 0,004 | 24.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 355.00000 | 0,341 | 20.90 | 0.00 | 0 | 117.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 1,077.00000 | 1,094 | 20.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 15.00000 | 0,014 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 8,637.00000 | 8,667 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 32.00000 | 0,030 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 6,654.00000 | 6,683 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 62.00000 | 0,059 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 4,684.00000 | 4,712 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 134.00000 | 0,128 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 2,756.00000 | 2,781 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 378.00000 | 0,363 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 1,000.00000 | 1,016 | 20.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 742.00000 | 0,718 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 364.00000 | 0,371 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 1,449.00000 | 1,419 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 71.00000 | 0,072 | 17.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 2,391.00000 | 2,360 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 13.00000 | 0,013 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 3,382.00000 | 3,351 | 24.51 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 4.00000 | 0,004 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 429.00000 | 0,412 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 851.00000 | 0,865 | 20.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 21.00000 | 0,020 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 7,993.00000 | 8,023 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 40.00000 | 0,038 | 32.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 6,012.00000 | 6,041 | 32.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 80.00000 | 0,077 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 4,052.00000 | 4,080 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 183.00000 | 0,176 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,155.00000 | 2,179 | 24.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 576.00000 | 0,556 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 548.00000 | 0,559 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 1,158.00000 | 1,127 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 130.00000 | 0,130 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 2,047.00000 | 2,016 | 17.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 19.00000 | 0,019 | 17.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 3,035.00000 | 3,004 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 7.00000 | 0,007 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 4,030.00000 | 3,999 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 2.00000 | 0,002 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 20.00000 | 0,019 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 8,042.00000 | 8,072 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 39.00000 | 0,037 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 6,061.00000 | 6,090 | 32.14 | 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 | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 78.00000 | 0,075 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 4,100.00000 | 4,128 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 178.00000 | 0,171 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,200.00000 | 2,224 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 557.00000 | 0,537 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 579.00000 | 0,590 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 1,121.00000 | 1,091 | 17.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 143.00000 | 0,144 | 17.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 1,999.00000 | 1,968 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 21.00000 | 0,021 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 2,985.00000 | 2,954 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 7.00000 | 0,007 | 22.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 3,980.00000 | 3,949 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 2.00000 | 0,002 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 17.00000 | 0,016 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 8,439.00000 | 8,469 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 34.00000 | 0,032 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 6,456.00000 | 6,485 | 32.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 67.00000 | 0,064 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 4,489.00000 | 4,517 | 29.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 147.00000 | 0,141 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 2,569.00000 | 2,594 | 25.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 855.00000 | 0,828 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 277.00000 | 0,281 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 1,627.00000 | 1,596 | 17.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 49.00000 | 0,049 | 17.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 2,589.00000 | 2,558 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 11.00000 | 0,011 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 3,581.00000 | 3,550 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 3.00000 | 0,003 | 25.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 16.00000 | 0,015 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 8,488.00000 | 8,518 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 34.00000 | 0,032 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 6,506.00000 | 6,535 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 66.00000 | 0,063 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 4,538.00000 | 4,566 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 143.00000 | 0,137 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 2,615.00000 | 2,640 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 415.00000 | 0,399 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 887.00000 | 0,902 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 825.00000 | 0,799 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 297.00000 | 0,302 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 1,582.00000 | 1,551 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 54.00000 | 0,054 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 2,539.00000 | 2,508 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 11.00000 | 0,011 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 3,531.00000 | 3,500 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 3.00000 | 0,003 | 25.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 27.00000 | 0,025 | 33.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 7,199.00000 | 7,228 | 33.39 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 51.00000 | 0,049 | 30.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 5,223.00000 | 5,252 | 30.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 106.00000 | 0,102 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 3,278.00000 | 3,305 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 274.00000 | 0,262 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 1,446.00000 | 1,465 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 4,828.00000 | 4,797 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 1,488.00000 | 1,508 | 22.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 266.00000 | 0,255 | 22.31 | 0.00 | 0 | 330.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | | | 12.16080 | 12.19260 | | 14.44 | 0.00 | 0 | 13,991.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Put | | 9,807.00000 | 9,839 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 36.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 7,807.00000 | 7,839 | 36.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 30.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 5,807.00000 | 5,839 | 30.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 0,001 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 3,808.00000 | 3,840 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 25.00000 | 0,021 | 21.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 1,832.00000 | 1,860 | 21.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 89.00000 | 0,077 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 896.00000 | 0,916 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 389.00000 | 0,360 | 14.39 | 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 | 12.00 | Put | | 196.00000 | 0,199 | 14.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 1,205.00000 | 1,173 | 14.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 12.00000 | 0,012 | 14.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 2,195.00000 | 2,163 | 20.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 2.00000 | 0,002 | 20.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Put | | 9,957.00000 | 9,989 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Put | | 7,957.00000 | 7,989 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 30.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Put | | 5,957.00000 | 5,989 | 30.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 0,001 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 3,958.00000 | 3,990 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 21.00000 | 0,018 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 1,978.00000 | 2,007 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 72.00000 | 0,062 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 1,029.00000 | 1,051 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 309.00000 | 0,280 | 14.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 266.00000 | 0,269 | 14.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 1,059.00000 | 1,027 | 14.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 16.00000 | 0,016 | 14.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 2,046.00000 | 2,013 | 19.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 3.00000 | 0,002 | 19.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Put | | 9,907.00000 | 9,939 | 37.22 | 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 | 20.10 | Call | | 0.00000 | 0,000 | 37.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 7,907.00000 | 7,939 | 37.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 30.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 5,907.00000 | 5,939 | 30.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 0,001 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 3,908.00000 | 3,940 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 22.00000 | 0,019 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 1,929.00000 | 1,958 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 77.00000 | 0,066 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 984.00000 | 1,005 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 334.00000 | 0,305 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 241.00000 | 0,244 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 1,108.00000 | 1,075 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 15.00000 | 0,014 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 2,095.00000 | 2,063 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 2.00000 | 0,002 | 19.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 3,043.00000 | 3,011 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 0.00000 | 0,000 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Put | | 9,307.00000 | 9,339 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 35.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 7,307.00000 | 7,339 | 35.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Put | | 9,157.00000 | 9,189 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 34.64 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 7,157.00000 | 7,189 | 34.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 28.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 5,157.00000 | 5,189 | 28.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 3.00000 | 0,003 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 3,160.00000 | 3,192 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 55.00000 | 0,047 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 1,212.00000 | 1,236 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 228.00000 | 0,206 | 15.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 385.00000 | 0,395 | 15.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 875.00000 | 0,845 | 14.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 32.00000 | 0,034 | 14.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 1,847.00000 | 1,815 | 18.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 4.00000 | 0,004 | 18.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 2,843.00000 | 2,811 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 0.00000 | 0,000 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Put | | 9,007.00000 | 9,039 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 34.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 7,007.00000 | 7,039 | 34.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 28.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 5,007.00000 | 5,039 | 28.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 4.00000 | 0,003 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 3,011.00000 | 3,042 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 67.00000 | 0,058 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 1,074.00000 | 1,097 | 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 | 12.20 | Call | | 284.00000 | 0,259 | 14.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 291.00000 | 0,298 | 14.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 1,011.00000 | 0,980 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 18.00000 | 0,019 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 1,996.00000 | 1,964 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 3.00000 | 0,003 | 19.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 2,993.00000 | 2,961 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 0,000 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Put | | 9,057.00000 | 9,089 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 34.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 7,057.00000 | 7,089 | 34.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 28.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 5,057.00000 | 5,089 | 28.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 4.00000 | 0,003 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 3,061.00000 | 3,092 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 63.00000 | 0,054 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 1,120.00000 | 1,143 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 264.00000 | 0,240 | 14.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 321.00000 | 0,329 | 14.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 965.00000 | 0,934 | 14.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 22.00000 | 0,023 | 14.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 1,946.00000 | 1,914 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 3.00000 | 0,003 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 2,943.00000 | 2,911 | 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 | 9.25 | Put | | 0.00000 | 0,000 | 23.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Put | | 9,207.00000 | 9,239 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 34.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 7,207.00000 | 7,239 | 34.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 28.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 5,207.00000 | 5,239 | 28.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 3.00000 | 0,002 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 3,210.00000 | 3,241 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 52.00000 | 0,044 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 1,259.00000 | 1,283 | 19.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 212.00000 | 0,191 | 15.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 419.00000 | 0,430 | 15.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 831.00000 | 0,801 | 14.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 38.00000 | 0,040 | 14.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 1,797.00000 | 1,765 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 4.00000 | 0,004 | 18.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 2,793.00000 | 2,761 | 23.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,000 | 23.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Put | | 9,457.00000 | 9,489 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 35.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 7,457.00000 | 7,489 | 35.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Put | | 9,607.00000 | 9,639 | 37.22 | 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 | 19.80 | Call | | 0.00000 | 0,000 | 36.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 7,607.00000 | 7,639 | 36.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Put | | 9,857.00000 | 9,889 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 36.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 7,857.00000 | 7,889 | 36.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 30.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 5,857.00000 | 5,889 | 30.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 0,001 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 3,858.00000 | 3,890 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 83.00000 | 0,071 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 940.00000 | 0,960 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 361.00000 | 0,331 | 14.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 218.00000 | 0,220 | 14.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 1,156.00000 | 1,124 | 14.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 13.00000 | 0,013 | 14.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 2,145.00000 | 2,113 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 2.00000 | 0,002 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Put | | 9,757.00000 | 9,789 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 36.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 7,757.00000 | 7,789 | 36.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Put | | 9,707.00000 | 9,739 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 7,707.00000 | 7,739 | 36.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Put | | 9,657.00000 | 9,689 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 36.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 7,657.00000 | 7,689 | 36.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Put | | 9,557.00000 | 9,589 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 35.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 7,557.00000 | 7,589 | 35.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Put | | 9,407.00000 | 9,439 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 35.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 7,407.00000 | 7,439 | 35.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Put | | 9,357.00000 | 9,389 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 35.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 7,357.00000 | 7,389 | 35.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Put | | 9,257.00000 | 9,289 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 34.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 7,257.00000 | 7,289 | 34.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 5,257.00000 | 5,289 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 3.00000 | 0,002 | 24.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 3,260.00000 | 3,291 | 24.03 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 48.00000 | 0,041 | 19.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 1,305.00000 | 1,330 | 19.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 197.00000 | 0,176 | 15.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 454.00000 | 0,465 | 15.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 788.00000 | 0,758 | 14.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 45.00000 | 0,047 | 14.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 1,747.00000 | 1,715 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 4.00000 | 0,004 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 2,743.00000 | 2,711 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 0.00000 | 0,000 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Put | | 9,107.00000 | 9,139 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 7,107.00000 | 7,139 | 34.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 28.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 5,107.00000 | 5,139 | 28.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 0,001 | 25.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 4,108.00000 | 4,140 | 25.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 4.00000 | 0,003 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 3,111.00000 | 3,142 | 23.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 17.00000 | 0,014 | 22.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 2,124.00000 | 2,153 | 22.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 59.00000 | 0,050 | 18.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 1,166.00000 | 1,189 | 18.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 246.00000 | 0,222 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 353.00000 | 0,361 | 15.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 920.00000 | 0,889 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 27.00000 | 0,028 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 1,896.00000 | 1,864 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 3.00000 | 0,003 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 2,893.00000 | 2,861 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,000 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 24.00000 | 0,020 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 1,881.00000 | 1,909 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 5,707.00000 | 5,739 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Call | | 1.00000 | 0,000 | 27.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Put | | 4,708.00000 | 4,739 | 27.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 2.00000 | 0,001 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 3,709.00000 | 3,740 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 7.00000 | 0,005 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 2,714.00000 | 2,744 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 28.00000 | 0,023 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 1,735.00000 | 1,762 | 20.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 102.00000 | 0,089 | 17.24 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 809.00000 | 0,828 | 17.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 450.00000 | 0,420 | 14.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 157.00000 | 0,159 | 14.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 1,303.00000 | 1,271 | 15.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 10.00000 | 0,010 | 15.51 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 2,295.00000 | 2,262 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 2.00000 | 0,001 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 29.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 5,457.00000 | 5,489 | 29.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 1.00000 | 0,001 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 4,458.00000 | 4,490 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 2.00000 | 0,002 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 3,459.00000 | 3,491 | 24.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 10.00000 | 0,008 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 2,467.00000 | 2,497 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 38.00000 | 0,032 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 1,495.00000 | 1,521 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 147.00000 | 0,130 | 16.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 604.00000 | 0,619 | 16.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 626.00000 | 0,596 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 83.00000 | 0,085 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 1,549.00000 | 1,517 | 16.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 6.00000 | 0,006 | 16.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 2,544.00000 | 2,512 | 21.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 1.00000 | 0,001 | 21.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 5,557.00000 | 5,589 | 29.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Call | | 1.00000 | 0,000 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Put | | 4,558.00000 | 4,589 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 2.00000 | 0,001 | 24.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 3,559.00000 | 3,590 | 24.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 9.00000 | 0,007 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 2,566.00000 | 2,596 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 33.00000 | 0,028 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 1,590.00000 | 1,617 | 20.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 127.00000 | 0,111 | 16.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 684.00000 | 0,700 | 16.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 552.00000 | 0,522 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 109.00000 | 0,111 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 1,451.00000 | 1,418 | 16.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 8.00000 | 0,007 | 16.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 2,444.00000 | 2,412 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 1.00000 | 0,001 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 29.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 5,357.00000 | 5,389 | 29.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 1.00000 | 0,001 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 4,358.00000 | 4,390 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 3.00000 | 0,002 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 3,360.00000 | 3,391 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 12.00000 | 0,009 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 2,369.00000 | 2,398 | 22.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 43.00000 | 0,036 | 19.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 1,400.00000 | 1,425 | 19.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 170.00000 | 0,151 | 15.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 527.00000 | 0,540 | 15.93 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 705.00000 | 0,675 | 14.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 62.00000 | 0,064 | 14.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1,648.00000 | 1,616 | 17.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 5.00000 | 0,005 | 17.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 2,644.00000 | 2,612 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 1.00000 | 0,001 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 29.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 5,657.00000 | 5,689 | 29.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Call | | 1.00000 | 0,000 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Put | | 4,658.00000 | 4,689 | 27.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 2.00000 | 0,001 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 3,659.00000 | 3,690 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 7.00000 | 0,006 | 23.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 2,664.00000 | 2,695 | 23.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 30.00000 | 0,025 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 1,687.00000 | 1,714 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 110.00000 | 0,096 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 767.00000 | 0,785 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 483.00000 | 0,453 | 14.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 140.00000 | 0,142 | 14.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 1,352.00000 | 1,320 | 15.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 9.00000 | 0,009 | 15.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 2,344.00000 | 2,312 | 20.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 1.00000 | 0,001 | 20.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 30.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 5,757.00000 | 5,789 | 30.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Call | | 1.00000 | 0,000 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Put | | 4,758.00000 | 4,789 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 1.00000 | 0,001 | 24.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 3,758.00000 | 3,790 | 24.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 6.00000 | 0,005 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 2,763.00000 | 2,794 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 26.00000 | 0,022 | 21.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 1,783.00000 | 1,811 | 21.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 95.00000 | 0,083 | 17.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 852.00000 | 0,872 | 17.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 419.00000 | 0,389 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 176.00000 | 0,178 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 1,254.00000 | 1,222 | 15.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 11.00000 | 0,011 | 15.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 2,245.00000 | 2,213 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2.00000 | 0,002 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 5,607.00000 | 5,639 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Call | | 1.00000 | 0,000 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Put | | 4,608.00000 | 4,639 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 2.00000 | 0,001 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 3,609.00000 | 3,640 | 24.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 8.00000 | 0,006 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 2,615.00000 | 2,645 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 31.00000 | 0,026 | 20.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 1,638.00000 | 1,665 | 20.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 118.00000 | 0,103 | 16.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 725.00000 | 0,742 | 16.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 517.00000 | 0,486 | 14.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 124.00000 | 0,125 | 14.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 1,401.00000 | 1,369 | 16.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 8.00000 | 0,008 | 16.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 2,394.00000 | 2,362 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 1.00000 | 0,001 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 29.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 5,507.00000 | 5,539 | 29.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Call | | 1.00000 | 0,001 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Put | | 4,508.00000 | 4,540 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 2.00000 | 0,002 | 24.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 3,509.00000 | 3,541 | 24.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 9.00000 | 0,007 | 22.80 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 2,516.00000 | 2,546 | 22.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 35.00000 | 0,030 | 20.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 1,542.00000 | 1,569 | 20.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 137.00000 | 0,120 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 644.00000 | 0,659 | 16.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 588.00000 | 0,558 | 14.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 95.00000 | 0,097 | 14.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 1,500.00000 | 1,468 | 16.60 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 7.00000 | 0,007 | 16.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 2,494.00000 | 2,462 | 21.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 1.00000 | 0,001 | 21.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 5,407.00000 | 5,439 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 1.00000 | 0,001 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 4,408.00000 | 4,440 | 26.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 2.00000 | 0,002 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 3,409.00000 | 3,441 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 11.00000 | 0,008 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 2,418.00000 | 2,447 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 40.00000 | 0,034 | 19.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 1,447.00000 | 1,473 | 19.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 158.00000 | 0,140 | 16.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 565.00000 | 0,579 | 16.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 665.00000 | 0,635 | 14.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 72.00000 | 0,074 | 14.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 1,599.00000 | 1,567 | 17.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 6.00000 | 0,006 | 17.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 2,594.00000 | 2,562 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 1.00000 | 0,001 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 28.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 5,307.00000 | 5,339 | 28.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Call | | 1.00000 | 0,001 | 26.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 4,308.00000 | 4,340 | 26.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 3.00000 | 0,002 | 24.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 3,310.00000 | 3,341 | 24.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 13.00000 | 0,010 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 2,320.00000 | 2,349 | 22.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 183.00000 | 0,163 | 15.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 490.00000 | 0,502 | 15.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 746.00000 | 0,716 | 14.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 53.00000 | 0,055 | 14.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1,698.00000 | 1,666 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 5.00000 | 0,005 | 17.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 2,694.00000 | 2,662 | 22.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 1.00000 | 0,001 | 22.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 45.00000 | 0,038 | 19.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 1,352.00000 | 1,377 | 19.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Put | | 8,407.00000 | 8,439 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Call | | 0.00000 | 0,000 | 32.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Put | | 6,407.00000 | 6,439 | 32.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 3,593.00000 | 3,561 | 24.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,000 | 24.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Put | | 8,307.00000 | 8,339 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Call | | 0.00000 | 0,000 | 31.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Put | | 6,307.00000 | 6,339 | 31.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 3,693.00000 | 3,661 | 24.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,000 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Put | | 8,357.00000 | 8,389 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 32.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Put | | 6,357.00000 | 6,389 | 32.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 3,643.00000 | 3,611 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Put | | 8,607.00000 | 8,639 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Call | | 0.00000 | 0,000 | 32.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Put | | 6,607.00000 | 6,639 | 32.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 3,393.00000 | 3,361 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 0.00000 | 0,000 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Put | | 8,707.00000 | 8,739 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Call | | 0.00000 | 0,000 | 33.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Put | | 6,707.00000 | 6,739 | 33.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 3,293.00000 | 3,261 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 0.00000 | 0,000 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Put | | 8,657.00000 | 8,689 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 33.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Put | | 6,657.00000 | 6,689 | 33.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 3,343.00000 | 3,311 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 0.00000 | 0,000 | 24.55 | 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 | 20.95 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Put | | 8,757.00000 | 8,789 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 33.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Put | | 6,757.00000 | 6,789 | 33.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 3,243.00000 | 3,211 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 0,000 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Put | | 8,907.00000 | 8,939 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 33.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 6,907.00000 | 6,939 | 33.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 4,907.00000 | 4,939 | 27.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 5.00000 | 0,004 | 23.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 2,912.00000 | 2,943 | 23.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 3,093.00000 | 3,061 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 0,000 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Put | | 8,957.00000 | 8,989 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 34.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 6,957.00000 | 6,989 | 34.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 4,957.00000 | 4,989 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 5.00000 | 0,004 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 2,962.00000 | 2,993 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 37.22 | 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 | 21.05 | Put | | 8,857.00000 | 8,889 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 33.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Put | | 6,857.00000 | 6,889 | 33.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Put | | 4,857.00000 | 4,889 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 5.00000 | 0,004 | 23.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 2,862.00000 | 2,893 | 23.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 3,143.00000 | 3,111 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 0,000 | 24.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Put | | 8,157.00000 | 8,189 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Call | | 0.00000 | 0,000 | 31.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Put | | 6,157.00000 | 6,189 | 31.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 0,001 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 4,158.00000 | 4,190 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 16.00000 | 0,013 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 2,173.00000 | 2,202 | 22.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 3,843.00000 | 3,811 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 4,243.00000 | 4,211 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 3,193.00000 | 3,161 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 0.00000 | 0,000 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 4,193.00000 | 4,161 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 25.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 4,343.00000 | 4,311 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 4,143.00000 | 4,111 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 0,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Put | | 8,457.00000 | 8,489 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Call | | 0.00000 | 0,000 | 32.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Put | | 6,457.00000 | 6,489 | 32.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 3,543.00000 | 3,511 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,000 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 4,043.00000 | 4,011 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Put | | 8,007.00000 | 8,039 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 30.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Put | | 6,007.00000 | 6,039 | 30.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 1.00000 | 0,001 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 4,008.00000 | 4,040 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 20.00000 | 0,016 | 21.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 2,027.00000 | 2,055 | 21.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 3,993.00000 | 3,961 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Put | | 8,257.00000 | 8,289 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Call | | 0.00000 | 0,000 | 31.74 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Put | | 6,257.00000 | 6,289 | 31.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 1.00000 | 0,001 | 26.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 4,258.00000 | 4,290 | 26.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 14.00000 | 0,011 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 2,271.00000 | 2,300 | 22.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 3,743.00000 | 3,711 | 25.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 0.00000 | 0,000 | 25.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Put | | 8,507.00000 | 8,539 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Call | | 0.00000 | 0,000 | 32.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Put | | 6,507.00000 | 6,539 | 32.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 3,493.00000 | 3,461 | 24.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 0.00000 | 0,000 | 24.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Put | | 8,207.00000 | 8,239 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 31.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Put | | 6,207.00000 | 6,239 | 31.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 1.00000 | 0,001 | 25.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 4,208.00000 | 4,240 | 25.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 15.00000 | 0,012 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 2,222.00000 | 2,251 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 3,793.00000 | 3,761 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 25.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Put | | 8,557.00000 | 8,589 | 37.22 | 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 | 18.75 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Put | | 6,557.00000 | 6,589 | 32.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 3,443.00000 | 3,411 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 0,000 | 24.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 12.36650 | 12.39800 | | 15.82 | 0.00 | 0 | 12,368.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Put | | 9,652.00000 | 9,684 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Call | | 2.00000 | 0,002 | 27.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Put | | 7,654.00000 | 7,686 | 27.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Put | | 9,952.00000 | 9,984 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Call | | 2.00000 | 0,002 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Put | | 7,954.00000 | 7,986 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Call | | 1.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Put | | 9,453.00000 | 9,484 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 3.00000 | 0,002 | 26.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 7,455.00000 | 7,486 | 26.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 9.00000 | 0,008 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 5,461.00000 | 5,492 | 25.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 54.00000 | 0,051 | 24.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 3,506.00000 | 3,535 | 24.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Put | | 9,303.00000 | 9,335 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 3.00000 | 0,002 | 26.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 7,305.00000 | 7,336 | 26.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 11.00000 | 0,010 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 5,313.00000 | 5,344 | 25.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 59.00000 | 0,055 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 3,361.00000 | 3,389 | 24.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Put | | 9,203.00000 | 9,235 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 3.00000 | 0,003 | 26.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 7,205.00000 | 7,237 | 26.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 211.00000 | 0,201 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 1,413.00000 | 1,435 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 432.00000 | 0,414 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 634.00000 | 0,648 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 1,829.00000 | 1,798 | 15.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 31.00000 | 0,032 | 15.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 2,808.00000 | 2,776 | 19.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 10.00000 | 0,010 | 19.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Put | | 9,003.00000 | 9,035 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 3.00000 | 0,003 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 7,005.00000 | 7,037 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Put | | 9,053.00000 | 9,085 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 3.00000 | 0,003 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 7,055.00000 | 7,087 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 484.00000 | 0,465 | 16.11 | 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 | | 536.00000 | 0,549 | 16.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 1,072.00000 | 1,045 | 14.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 124.00000 | 0,129 | 14.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 1,972.00000 | 1,941 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 24.00000 | 0,025 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 2,957.00000 | 2,925 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 9.00000 | 0,009 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Call | | 1.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Put | | 9,503.00000 | 9,534 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 9.00000 | 0,008 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 5,511.00000 | 5,542 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 53.00000 | 0,049 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 3,555.00000 | 3,583 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Put | | 9,702.00000 | 9,734 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Call | | 2.00000 | 0,002 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Put | | 7,704.00000 | 7,736 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Call | | 7.00000 | 0,006 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Put | | 5,709.00000 | 5,740 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Put | | 9,852.00000 | 9,884 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Call | | 2.00000 | 0,002 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Put | | 7,854.00000 | 7,886 | 27.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 573.00000 | 0,550 | 15.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 425.00000 | 0,434 | 15.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1,238.00000 | 1,207 | 14.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 90.00000 | 0,091 | 14.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 2,167.00000 | 2,135 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 19.00000 | 0,019 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Put | | 9,902.00000 | 9,934 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Call | | 2.00000 | 0,002 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Put | | 7,904.00000 | 7,936 | 27.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 1,195.00000 | 1,164 | 14.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 97.00000 | 0,098 | 14.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 2,117.00000 | 2,086 | 16.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 19.00000 | 0,020 | 16.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Put | | 9,802.00000 | 9,834 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Call | | 2.00000 | 0,002 | 27.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Put | | 7,804.00000 | 7,836 | 27.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 146.00000 | 0,139 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 1,948.00000 | 1,973 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 277.00000 | 0,265 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 1,079.00000 | 1,099 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 598.00000 | 0,574 | 15.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 400.00000 | 0,408 | 15.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1,281.00000 | 1,251 | 14.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 83.00000 | 0,085 | 14.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 2,216.00000 | 2,184 | 16.96 | 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 | 10.20 | Put | | 18.00000 | 0,018 | 16.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Put | | 9,752.00000 | 9,784 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 7.00000 | 0,006 | 24.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 5,759.00000 | 5,790 | 24.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 46.00000 | 0,043 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 3,798.00000 | 3,827 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Put | | 9,602.00000 | 9,634 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 2.00000 | 0,002 | 27.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 7,604.00000 | 7,636 | 27.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Put | | 9,552.00000 | 9,584 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 2.00000 | 0,002 | 27.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 7,554.00000 | 7,586 | 27.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 8.00000 | 0,007 | 24.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 5,560.00000 | 5,591 | 24.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 51.00000 | 0,048 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 3,603.00000 | 3,632 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Call | | 1.00000 | 0,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Put | | 9,403.00000 | 9,434 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 3.00000 | 0,002 | 26.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 7,405.00000 | 7,436 | 26.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 10.00000 | 0,009 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 5,412.00000 | 5,443 | 25.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 56.00000 | 0,052 | 24.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 3,458.00000 | 3,486 | 24.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 827.00000 | 0,801 | 15.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 229.00000 | 0,235 | 15.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 1,642.00000 | 1,611 | 15.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 44.00000 | 0,045 | 15.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 2,610.00000 | 2,578 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 12.00000 | 0,012 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Put | | 9,353.00000 | 9,385 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 3.00000 | 0,002 | 26.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 7,355.00000 | 7,386 | 26.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Put | | 9,253.00000 | 9,285 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Call | | 3.00000 | 0,002 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Put | | 7,255.00000 | 7,286 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 204.00000 | 0,194 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 1,456.00000 | 1,478 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 927.00000 | 0,900 | 14.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 179.00000 | 0,184 | 14.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 1,782.00000 | 1,751 | 15.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 34.00000 | 0,035 | 15.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Put | | 9,153.00000 | 9,185 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 3.00000 | 0,003 | 26.55 | 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 | 19.55 | Put | | 7,155.00000 | 7,187 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Call | | 7.00000 | 0,007 | 24.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Put | | 5,659.00000 | 5,691 | 24.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Call | | 22.00000 | 0,019 | 25.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Put | | 4,674.00000 | 4,703 | 25.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 49.00000 | 0,046 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 3,701.00000 | 3,730 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 86.00000 | 0,081 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 2,738.00000 | 2,765 | 22.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 218.00000 | 0,208 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 1,370.00000 | 1,392 | 19.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 448.00000 | 0,430 | 16.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 600.00000 | 0,614 | 16.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 998.00000 | 0,971 | 14.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 150.00000 | 0,155 | 14.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 1,876.00000 | 1,846 | 16.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 28.00000 | 0,030 | 16.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 2,857.00000 | 2,826 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 9.00000 | 0,010 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 142.00000 | 0,135 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 1,994.00000 | 2,019 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Call | | 4.00000 | 0,004 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Put | | 6,206.00000 | 6,238 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 34.00000 | 0,031 | 25.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 4,236.00000 | 4,265 | 25.39 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 62.00000 | 0,058 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 3,264.00000 | 3,292 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 650.00000 | 0,625 | 15.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 352.00000 | 0,359 | 15.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1,369.00000 | 1,339 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 71.00000 | 0,073 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Call | | 5.00000 | 0,004 | 25.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Put | | 6,107.00000 | 6,138 | 25.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 320.00000 | 0,306 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 922.00000 | 0,940 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 705.00000 | 0,680 | 15.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 307.00000 | 0,314 | 15.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 1,459.00000 | 1,428 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 61.00000 | 0,062 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 2,413.00000 | 2,381 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 15.00000 | 0,015 | 17.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Call | | 6.00000 | 0,006 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Put | | 5,808.00000 | 5,840 | 24.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Call | | 18.00000 | 0,017 | 25.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Put | | 4,820.00000 | 4,851 | 25.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 45.00000 | 0,042 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 3,847.00000 | 3,876 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 79.00000 | 0,074 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 2,881.00000 | 2,908 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 198.00000 | 0,188 | 19.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 1,500.00000 | 1,522 | 19.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 400.00000 | 0,383 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 702.00000 | 0,717 | 16.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 893.00000 | 0,866 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 195.00000 | 0,200 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 1,735.00000 | 1,704 | 15.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 37.00000 | 0,038 | 15.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 2,709.00000 | 2,677 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 11.00000 | 0,011 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 795.00000 | 0,769 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 247.00000 | 0,253 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 1,595.00000 | 1,565 | 15.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 47.00000 | 0,049 | 15.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 2,561.00000 | 2,529 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 13.00000 | 0,013 | 18.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Call | | 11.00000 | 0,010 | 25.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Put | | 5,263.00000 | 5,294 | 25.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Call | | 32.00000 | 0,029 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Put | | 4,284.00000 | 4,313 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 287.00000 | 0,274 | 18.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 1,039.00000 | 1,058 | 18.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 623.00000 | 0,599 | 15.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 375.00000 | 0,383 | 15.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 2,265.00000 | 2,233 | 17.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 17.00000 | 0,017 | 17.16 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Call | | 5.00000 | 0,004 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Put | | 6,157.00000 | 6,188 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 35.00000 | 0,032 | 25.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 4,187.00000 | 4,216 | 25.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 64.00000 | 0,060 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 3,216.00000 | 3,244 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 159.00000 | 0,151 | 20.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 1,811.00000 | 1,835 | 20.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 309.00000 | 0,295 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 961.00000 | 0,979 | 17.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 677.00000 | 0,652 | 15.46 | 0.00 | 0 | 28.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 329.00000 | 0,336 | 15.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 1,414.00000 | 1,383 | 15.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 66.00000 | 0,067 | 15.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 2,363.00000 | 2,332 | 17.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 15.00000 | 0,016 | 17.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Call | | 5.00000 | 0,004 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Put | | 6,057.00000 | 6,088 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 14.00000 | 0,013 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 5,066.00000 | 5,097 | 25.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 39.00000 | 0,036 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 4,091.00000 | 4,120 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 68.00000 | 0,064 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 3,120.00000 | 3,148 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 332.00000 | 0,317 | 17.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 884.00000 | 0,901 | 17.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 734.00000 | 0,709 | 15.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 286.00000 | 0,293 | 15.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 1,504.00000 | 1,473 | 15.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 56.00000 | 0,057 | 15.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 2,462.00000 | 2,430 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 14.00000 | 0,014 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 344.00000 | 0,329 | 17.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 846.00000 | 0,863 | 17.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 764.00000 | 0,739 | 15.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 266.00000 | 0,273 | 15.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 2,511.00000 | 2,480 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 13.00000 | 0,014 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Call | | 6.00000 | 0,005 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Put | | 5,858.00000 | 5,889 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Call | | 18.00000 | 0,016 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Put | | 4,870.00000 | 4,900 | 25.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 44.00000 | 0,041 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 3,896.00000 | 3,925 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 76.00000 | 0,072 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 2,928.00000 | 2,956 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 385.00000 | 0,369 | 16.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 737.00000 | 0,753 | 16.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 859.00000 | 0,833 | 15.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 211.00000 | 0,217 | 15.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 1,688.00000 | 1,658 | 15.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 40.00000 | 0,042 | 15.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 2,659.00000 | 2,628 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 11.00000 | 0,012 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 192.00000 | 0,182 | 19.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 1,544.00000 | 1,566 | 19.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 8.00000 | 0,007 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 5,610.00000 | 5,641 | 24.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Call | | 23.00000 | 0,021 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Put | | 4,625.00000 | 4,655 | 25.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 50.00000 | 0,047 | 24.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 3,652.00000 | 3,681 | 24.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 89.00000 | 0,083 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 2,691.00000 | 2,717 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 233.00000 | 0,222 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 1,285.00000 | 1,306 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 10.00000 | 0,009 | 25.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 5,362.00000 | 5,393 | 25.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 29.00000 | 0,026 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 4,381.00000 | 4,410 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 57.00000 | 0,054 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 3,409.00000 | 3,438 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 104.00000 | 0,098 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 2,456.00000 | 2,482 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 268.00000 | 0,255 | 18.39 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 1,120.00000 | 1,139 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 13.00000 | 0,011 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 5,165.00000 | 5,195 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 1,153.00000 | 1,122 | 14.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 105.00000 | 0,106 | 14.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 2,068.00000 | 2,037 | 16.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 20.00000 | 0,021 | 16.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 3,056.00000 | 3,024 | 20.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 8.00000 | 0,008 | 20.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 15.00000 | 0,013 | 25.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 5,017.00000 | 5,047 | 25.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Call | | 41.00000 | 0,037 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Put | | 4,043.00000 | 4,071 | 25.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Call | | 131.00000 | 0,123 | 21.63 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Put | | 2,133.00000 | 2,157 | 21.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 1,111.00000 | 1,083 | 14.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 113.00000 | 0,117 | 14.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 2,020.00000 | 1,989 | 16.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 22.00000 | 0,023 | 16.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 37.00000 | 0,034 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 4,139.00000 | 4,168 | 25.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 66.00000 | 0,062 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 3,168.00000 | 3,196 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 122.00000 | 0,115 | 21.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 2,224.00000 | 2,249 | 21.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 226.00000 | 0,215 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 1,328.00000 | 1,349 | 19.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 466.00000 | 0,447 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 568.00000 | 0,581 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 1,035.00000 | 1,007 | 14.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 137.00000 | 0,141 | 14.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 1,924.00000 | 1,893 | 16.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 26.00000 | 0,027 | 16.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 2,907.00000 | 2,875 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 9.00000 | 0,009 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 2.00000 | 0,002 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 7,504.00000 | 7,536 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Call | | 5.00000 | 0,005 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Put | | 6,007.00000 | 6,039 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Call | | 25.00000 | 0,023 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Put | | 4,527.00000 | 4,557 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 70.00000 | 0,065 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 3,072.00000 | 3,099 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 174.00000 | 0,166 | 20.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 1,676.00000 | 1,700 | 20.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 503.00000 | 0,484 | 15.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 505.00000 | 0,518 | 15.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 1,549.00000 | 1,519 | 15.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 51.00000 | 0,053 | 15.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 3,006.00000 | 2,974 | 20.17 | 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 | 9.40 | Put | | 8.00000 | 0,008 | 20.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 4,499.00000 | 4,467 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,001 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 164.00000 | 0,156 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 1,766.00000 | 1,790 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 2.00000 | 0,002 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 7,754.00000 | 7,786 | 27.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Call | | 4.00000 | 0,004 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Put | | 6,256.00000 | 6,288 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Call | | 19.00000 | 0,018 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Put | | 4,771.00000 | 4,802 | 25.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 61.00000 | 0,057 | 24.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 3,313.00000 | 3,341 | 24.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 150.00000 | 0,143 | 20.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 1,902.00000 | 1,927 | 20.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 416.00000 | 0,398 | 16.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 668.00000 | 0,682 | 16.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 1,325.00000 | 1,294 | 14.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 77.00000 | 0,078 | 14.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 2,758.00000 | 2,727 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 10.00000 | 0,011 | 19.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 4,249.00000 | 4,218 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,002 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Call | | 2.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Put | | 8,204.00000 | 8,235 | 27.69 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Call | | 3.00000 | 0,003 | 25.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Put | | 6,705.00000 | 6,737 | 25.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 12.00000 | 0,011 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 5,214.00000 | 5,245 | 25.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 48.00000 | 0,044 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 3,750.00000 | 3,778 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 114.00000 | 0,108 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 2,316.00000 | 2,342 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 298.00000 | 0,284 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 1,000.00000 | 1,018 | 17.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 962.00000 | 0,935 | 14.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 164.00000 | 0,169 | 14.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 2,314.00000 | 2,282 | 17.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 16.00000 | 0,016 | 17.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 3,801.00000 | 3,769 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 3.00000 | 0,003 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Call | | 6.00000 | 0,005 | 24.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Put | | 5,908.00000 | 5,939 | 24.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 17.00000 | 0,015 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 4,919.00000 | 4,949 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 43.00000 | 0,040 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 3,945.00000 | 3,974 | 25.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 74.00000 | 0,069 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 2,976.00000 | 3,003 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 138.00000 | 0,131 | 21.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 2,040.00000 | 2,065 | 21.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 186.00000 | 0,177 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 1,588.00000 | 1,611 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 259.00000 | 0,246 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 1,161.00000 | 1,180 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 371.00000 | 0,355 | 17.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 773.00000 | 0,789 | 17.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 549.00000 | 0,526 | 15.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 451.00000 | 0,460 | 15.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 155.00000 | 0,147 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 1,857.00000 | 1,881 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Call | | 5.00000 | 0,005 | 24.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Put | | 5,957.00000 | 5,989 | 24.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 16.00000 | 0,014 | 25.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 4,968.00000 | 4,998 | 25.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 42.00000 | 0,039 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 3,994.00000 | 4,023 | 25.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 72.00000 | 0,067 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 3,024.00000 | 3,051 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 180.00000 | 0,171 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 1,632.00000 | 1,655 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 250.00000 | 0,238 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 1,202.00000 | 1,222 | 18.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 357.00000 | 0,342 | 17.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 809.00000 | 0,826 | 17.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 526.00000 | 0,503 | 15.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 478.00000 | 0,487 | 15.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 169.00000 | 0,161 | 20.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 1,721.00000 | 1,745 | 20.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 13.00000 | 0,012 | 25.11 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 5,115.00000 | 5,146 | 25.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 241.00000 | 0,230 | 18.82 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 1,243.00000 | 1,264 | 18.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 134.00000 | 0,127 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 2,086.00000 | 2,111 | 21.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Put | | 8,403.00000 | 8,435 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Call | | 4.00000 | 0,004 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Put | | 6,406.00000 | 6,438 | 25.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 28.00000 | 0,025 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 4,430.00000 | 4,459 | 25.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 101.00000 | 0,095 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 2,503.00000 | 2,529 | 22.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 3,602.00000 | 3,570 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 4.00000 | 0,004 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Call | | 2.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Put | | 8,304.00000 | 8,335 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Call | | 4.00000 | 0,004 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Put | | 6,306.00000 | 6,338 | 25.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 31.00000 | 0,028 | 25.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 4,333.00000 | 4,362 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 107.00000 | 0,101 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 2,409.00000 | 2,435 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 3,701.00000 | 3,670 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 3.00000 | 0,004 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Put | | 8,353.00000 | 8,385 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Call | | 4.00000 | 0,004 | 25.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Put | | 6,356.00000 | 6,388 | 25.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 3,652.00000 | 3,620 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 4.00000 | 0,004 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Put | | 8,603.00000 | 8,635 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Call | | 4.00000 | 0,003 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Put | | 6,606.00000 | 6,637 | 25.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 3,403.00000 | 3,371 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 5.00000 | 0,005 | 21.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Put | | 8,703.00000 | 8,735 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Call | | 20.00000 | 0,018 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Put | | 4,722.00000 | 4,752 | 25.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 83.00000 | 0,078 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 2,785.00000 | 2,812 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 3,304.00000 | 3,272 | 21.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 6.00000 | 0,006 | 21.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Put | | 8,653.00000 | 8,685 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Call | | 4.00000 | 0,003 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Put | | 6,656.00000 | 6,687 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 3,353.00000 | 3,322 | 21.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 5.00000 | 0,006 | 21.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Put | | 8,753.00000 | 8,785 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Call | | 3.00000 | 0,003 | 25.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Put | | 6,755.00000 | 6,787 | 25.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 81.00000 | 0,076 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 2,833.00000 | 2,860 | 23.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 3,254.00000 | 3,222 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 6.00000 | 0,006 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Put | | 8,903.00000 | 8,935 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 3.00000 | 0,003 | 26.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 6,905.00000 | 6,937 | 26.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 3,105.00000 | 3,074 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 7.00000 | 0,008 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Put | | 8,953.00000 | 8,985 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 3.00000 | 0,003 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 6,955.00000 | 6,987 | 26.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Put | | 8,853.00000 | 8,885 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Call | | 3.00000 | 0,003 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Put | | 6,855.00000 | 6,887 | 26.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 3,155.00000 | 3,123 | 20.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 7.00000 | 0,007 | 20.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Call | | 2.00000 | 0,002 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Put | | 8,154.00000 | 8,186 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 118.00000 | 0,111 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 2,270.00000 | 2,295 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 3,851.00000 | 3,819 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 3.00000 | 0,003 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 3,204.00000 | 3,173 | 20.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 6.00000 | 0,007 | 20.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 4,199.00000 | 4,168 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 0,002 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 4,349.00000 | 4,317 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,001 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 4,150.00000 | 4,118 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 2.00000 | 0,002 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Put | | 8,453.00000 | 8,485 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Call | | 4.00000 | 0,004 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Put | | 6,456.00000 | 6,488 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Call | | 26.00000 | 0,024 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Put | | 4,478.00000 | 4,508 | 25.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 97.00000 | 0,092 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 2,549.00000 | 2,576 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 3,552.00000 | 3,521 | 22.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 4.00000 | 0,005 | 22.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Call | | 2.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Put | | 8,254.00000 | 8,285 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 111.00000 | 0,104 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 2,363.00000 | 2,388 | 22.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 3,751.00000 | 3,720 | 22.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 3.00000 | 0,004 | 22.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 4,050.00000 | 4,019 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 2.00000 | 0,003 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Call | | 2.00000 | 0,002 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Put | | 8,004.00000 | 8,036 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 4,000.00000 | 3,969 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 2.00000 | 0,003 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Put | | 8,503.00000 | 8,535 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Call | | 4.00000 | 0,004 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Put | | 6,506.00000 | 6,538 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 94.00000 | 0,089 | 22.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 2,596.00000 | 2,623 | 22.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 3,502.00000 | 3,471 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 4.00000 | 0,005 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Put | | 9,103.00000 | 9,135 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 3.00000 | 0,003 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 7,105.00000 | 7,137 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Put | | 8,553.00000 | 8,585 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Call | | 4.00000 | 0,003 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Put | | 6,556.00000 | 6,587 | 25.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Call | | 24.00000 | 0,022 | 25.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Put | | 4,576.00000 | 4,606 | 25.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 92.00000 | 0,086 | 22.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 2,644.00000 | 2,670 | 22.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 3,453.00000 | 3,421 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 5.00000 | 0,005 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Call | | 1.00000 | 0,001 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Put | | 8,803.00000 | 8,835 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Call | | 3.00000 | 0,003 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Put | | 6,805.00000 | 6,837 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 12.57150 | 12.60250 | | 16.51 | 0.00 | 0 | 1,086.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Call | | 636.00000 | 0,616 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Put | | 764.00000 | 0,775 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Call | | 614.00000 | 0,635 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Put | | 792.00000 | 0,844 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Call | | 658.00000 | 0,638 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Put | | 736.00000 | 0,747 | 17.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | | | 0.08220 | 0.08240 | | 23.73 | 0.00 | 0 | 1,364.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Call | | 443.00000 | 0,004 | 23.73 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Put | | 203.00000 | 0,002 | 23.73 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Call | | 129.00000 | 0,001 | 29.11 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Put | | 889.00000 | 0,009 | 29.11 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Call | | 1,251.00000 | 0,012 | 23.13 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Put | | 11.00000 | 0,000 | 23.13 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.08360 | 0.08380 | | 28.26 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Call | | 715.00000 | 0,007 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Put | | 335.00000 | 0,003 | 24.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Call | | 360.00000 | 0,003 | 28.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Put | | 980.00000 | 0,010 | 28.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Call | | 1,423.00000 | 0,014 | 21.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Put | | 43.00000 | 0,000 | 21.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | | | 10.72500 | 10.76900 | | 13.94 | 3,603,600.00 | 336 | 21,935.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 8,881.00000 | 8,925 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 34.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 6,881.00000 | 6,925 | 34.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 28.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 4,881.00000 | 4,925 | 28.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 2.00000 | 0,001 | 22.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 2,883.00000 | 2,926 | 22.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 49.00000 | 0,039 | 17.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 930.00000 | 0,964 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 306.00000 | 0,272 | 13.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 187.00000 | 0,197 | 13.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 1,126.00000 | 1,082 | 14.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 7.00000 | 0,007 | 14.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 2,120.00000 | 2,076 | 20.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1.00000 | 0,001 | 20.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 3,119.00000 | 3,075 | 20.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,000 | 20.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 9,131.00000 | 9,175 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 35.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 7,131.00000 | 7,175 | 35.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 9,231.00000 | 9,275 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 35.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 7,231.00000 | 7,275 | 35.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 8,981.00000 | 9,025 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 34.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 6,981.00000 | 7,025 | 34.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 10.00000 | 0,007 | 20.18 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 1,841.00000 | 1,882 | 20.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 8,781.00000 | 8,825 | 36.84 | 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 | 17.55 | Call | | 0.00000 | 0,000 | 34.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 6,781.00000 | 6,825 | 34.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 28.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 4,781.00000 | 4,825 | 28.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 2.00000 | 0,001 | 22.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 2,783.00000 | 2,826 | 22.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 59.00000 | 0,047 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 840.00000 | 0,872 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 366.00000 | 0,330 | 13.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 147.00000 | 0,155 | 13.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 1,225.00000 | 1,181 | 15.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 6.00000 | 0,006 | 15.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 2,219.00000 | 2,175 | 20.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 20.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 3,219.00000 | 3,175 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 0.00000 | 0,000 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 8,631.00000 | 8,675 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 34.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 6,631.00000 | 6,675 | 34.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 27.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 4,631.00000 | 4,675 | 27.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 3.00000 | 0,002 | 22.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 2,634.00000 | 2,677 | 22.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 78.00000 | 0,063 | 16.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 709.00000 | 0,738 | 16.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 467.00000 | 0,429 | 14.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 98.00000 | 0,104 | 14.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 1,373.00000 | 1,329 | 15.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 4.00000 | 0,004 | 15.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 2,369.00000 | 2,325 | 20.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 20.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 3,369.00000 | 3,325 | 19.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 0.00000 | 0,000 | 19.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 8,681.00000 | 8,725 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 34.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 6,681.00000 | 6,725 | 34.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 27.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 4,681.00000 | 4,725 | 27.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 2.00000 | 0,002 | 22.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 2,683.00000 | 2,727 | 22.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 71.00000 | 0,057 | 16.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 752.00000 | 0,782 | 16.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 432.00000 | 0,395 | 14.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 113.00000 | 0,120 | 14.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 1,323.00000 | 1,279 | 15.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 4.00000 | 0,004 | 15.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 2,319.00000 | 2,275 | 20.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 0.00000 | 0,000 | 20.24 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 3,319.00000 | 3,275 | 19.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 0.00000 | 0,000 | 19.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 9,031.00000 | 9,075 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 34.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 7,031.00000 | 7,075 | 34.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 9,281.00000 | 9,325 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 35.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 7,281.00000 | 7,325 | 35.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 9,331.00000 | 9,375 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 35.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 7,331.00000 | 7,375 | 35.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 9,181.00000 | 9,225 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 35.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 7,181.00000 | 7,225 | 35.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 9,081.00000 | 9,125 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 35.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 7,081.00000 | 7,125 | 35.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Put | | 8,931.00000 | 8,975 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 34.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 6,931.00000 | 6,975 | 34.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 8,831.00000 | 8,875 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 6,831.00000 | 6,875 | 34.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 28.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 4,831.00000 | 4,875 | 28.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 2.00000 | 0,001 | 22.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 2,833.00000 | 2,876 | 22.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 54.00000 | 0,043 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 885.00000 | 0,918 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 335.00000 | 0,301 | 13.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 166.00000 | 0,176 | 13.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 1,175.00000 | 1,131 | 14.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 6.00000 | 0,006 | 14.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 2,170.00000 | 2,126 | 20.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1.00000 | 0,001 | 20.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 3,169.00000 | 3,125 | 20.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 0.00000 | 0,000 | 20.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 8,731.00000 | 8,775 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 34.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 6,731.00000 | 6,775 | 34.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 8,581.00000 | 8,625 | 36.84 | 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 | 17.35 | Call | | 0.00000 | 0,000 | 33.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 6,581.00000 | 6,625 | 33.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 27.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 4,581.00000 | 4,625 | 27.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 1.00000 | 0,000 | 24.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 3,582.00000 | 3,625 | 24.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 3.00000 | 0,002 | 22.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 2,584.00000 | 2,627 | 22.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 15.00000 | 0,011 | 19.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 1,596.00000 | 1,636 | 19.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 85.00000 | 0,070 | 16.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 666.00000 | 0,695 | 16.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 504.00000 | 0,465 | 14.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 85.00000 | 0,090 | 14.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 1,423.00000 | 1,379 | 16.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 4.00000 | 0,004 | 16.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 2,419.00000 | 2,375 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 3,419.00000 | 3,375 | 19.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 0.00000 | 0,000 | 19.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 28.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 4,731.00000 | 4,775 | 28.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 24.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 3,731.00000 | 3,775 | 24.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 2.00000 | 0,001 | 22.39 | 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 | 13.50 | Put | | 2,733.00000 | 2,776 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 12.00000 | 0,008 | 19.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 1,743.00000 | 1,783 | 19.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 65.00000 | 0,052 | 16.57 | 0.00 | 0 | 24.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 796.00000 | 0,827 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 398.00000 | 0,362 | 13.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 129.00000 | 0,137 | 13.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 1,274.00000 | 1,230 | 15.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 5.00000 | 0,005 | 15.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 2,269.00000 | 2,225 | 20.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,000 | 20.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 3,269.00000 | 3,225 | 19.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 0.00000 | 0,000 | 19.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 28.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 4,931.00000 | 4,975 | 28.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 25.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 3,931.00000 | 3,975 | 25.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 2.00000 | 0,001 | 22.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 2,933.00000 | 2,976 | 22.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 9.00000 | 0,006 | 20.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 1,940.00000 | 1,981 | 20.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 45.00000 | 0,035 | 17.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 976.00000 | 1,010 | 17.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 279.00000 | 0,246 | 13.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 210.00000 | 0,221 | 13.94 | 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 | 9.70 | Call | | 1,077.00000 | 1,033 | 14.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 8.00000 | 0,008 | 14.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 2,070.00000 | 2,026 | 20.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1.00000 | 0,001 | 20.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 3,069.00000 | 3,025 | 20.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 0.00000 | 0,000 | 20.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 29.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 4,981.00000 | 5,025 | 29.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 25.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 3,981.00000 | 4,025 | 25.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 1.00000 | 0,001 | 22.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 2,982.00000 | 3,026 | 22.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 8.00000 | 0,005 | 20.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 1,989.00000 | 2,030 | 20.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 41.00000 | 0,032 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 1,022.00000 | 1,057 | 17.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 253.00000 | 0,224 | 14.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 234.00000 | 0,249 | 14.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 1,028.00000 | 0,985 | 14.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 9.00000 | 0,010 | 14.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 2,020.00000 | 1,976 | 19.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1.00000 | 0,001 | 19.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 3,019.00000 | 2,975 | 20.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,000 | 20.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 29.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 5,181.00000 | 5,225 | 29.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 26.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 4,181.00000 | 4,225 | 26.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 1.00000 | 0,001 | 23.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 3,182.00000 | 3,226 | 23.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 6.00000 | 0,004 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 2,187.00000 | 2,229 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 29.00000 | 0,022 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 1,210.00000 | 1,247 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 177.00000 | 0,153 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 358.00000 | 0,378 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 840.00000 | 0,798 | 14.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 21.00000 | 0,023 | 14.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 1,821.00000 | 1,776 | 18.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2.00000 | 0,001 | 18.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 2,819.00000 | 2,775 | 20.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 20.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 29.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 5,231.00000 | 5,275 | 29.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 4,231.00000 | 4,275 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 1.00000 | 0,001 | 23.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 3,232.00000 | 3,276 | 23.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 5.00000 | 0,003 | 21.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 2,236.00000 | 2,278 | 21.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 27.00000 | 0,020 | 18.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 1,258.00000 | 1,295 | 18.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 162.00000 | 0,139 | 14.93 | 0.00 | 0 | 13,651.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 393.00000 | 0,414 | 14.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 795.00000 | 0,753 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 26.00000 | 0,028 | 14.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 1,771.00000 | 1,727 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2.00000 | 0,002 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 2,769.00000 | 2,725 | 20.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 20.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 29.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 5,081.00000 | 5,125 | 29.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 25.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 4,081.00000 | 4,125 | 25.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 1.00000 | 0,001 | 23.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 3,082.00000 | 3,126 | 23.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 7.00000 | 0,005 | 20.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 2,088.00000 | 2,130 | 20.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 35.00000 | 0,026 | 17.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 1,116.00000 | 1,151 | 17.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 212.00000 | 0,186 | 14.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 293.00000 | 0,311 | 14.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 933.00000 | 0,890 | 14.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 14.00000 | 0,015 | 14.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 1,920.00000 | 1,876 | 19.16 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1.00000 | 0,001 | 19.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 2,919.00000 | 2,875 | 20.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 20.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 29.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 5,031.00000 | 5,075 | 29.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 25.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 4,031.00000 | 4,075 | 25.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 1.00000 | 0,001 | 23.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 3,032.00000 | 3,076 | 23.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 8.00000 | 0,005 | 20.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 2,039.00000 | 2,080 | 20.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 38.00000 | 0,029 | 17.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 1,069.00000 | 1,104 | 17.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 232.00000 | 0,204 | 14.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 263.00000 | 0,279 | 14.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 980.00000 | 0,937 | 14.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 11.00000 | 0,012 | 14.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 1,970.00000 | 1,926 | 19.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1.00000 | 0,001 | 19.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 2,969.00000 | 2,925 | 20.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 0.00000 | 0,000 | 20.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 29.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 5,131.00000 | 5,175 | 29.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 25.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 4,131.00000 | 4,175 | 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 | 13.90 | Call | | 1.00000 | 0,001 | 23.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 3,132.00000 | 3,176 | 23.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 6.00000 | 0,004 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 2,137.00000 | 2,179 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 32.00000 | 0,024 | 17.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 1,163.00000 | 1,199 | 17.88 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 194.00000 | 0,169 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 325.00000 | 0,344 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 886.00000 | 0,844 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 17.00000 | 0,019 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 1,870.00000 | 1,826 | 18.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1.00000 | 0,001 | 18.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 2,869.00000 | 2,825 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 20.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 30.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 5,381.00000 | 5,425 | 30.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 26.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 4,381.00000 | 4,425 | 26.86 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 1.00000 | 0,001 | 23.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 3,382.00000 | 3,426 | 23.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 4.00000 | 0,003 | 21.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 2,385.00000 | 2,428 | 21.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 21.00000 | 0,015 | 18.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 1,402.00000 | 1,440 | 18.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 123.00000 | 0,104 | 15.42 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 504.00000 | 0,529 | 15.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 664.00000 | 0,623 | 14.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 45.00000 | 0,048 | 14.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 1,621.00000 | 1,577 | 17.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2.00000 | 0,002 | 17.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 2,619.00000 | 2,575 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 20.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 30.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 5,281.00000 | 5,325 | 30.17 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 26.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 4,281.00000 | 4,325 | 26.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 1.00000 | 0,001 | 23.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 3,282.00000 | 3,326 | 23.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 5.00000 | 0,003 | 21.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 2,286.00000 | 2,328 | 21.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 25.00000 | 0,018 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 1,306.00000 | 1,343 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 148.00000 | 0,126 | 15.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 429.00000 | 0,451 | 15.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 750.00000 | 0,709 | 14.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 31.00000 | 0,034 | 14.11 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 1,721.00000 | 1,677 | 17.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 2.00000 | 0,002 | 17.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 2,719.00000 | 2,675 | 20.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 0,000 | 20.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 30.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 5,331.00000 | 5,375 | 30.35 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 26.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 4,331.00000 | 4,375 | 26.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 1.00000 | 0,001 | 23.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 3,332.00000 | 3,376 | 23.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 4.00000 | 0,003 | 21.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 2,335.00000 | 2,378 | 21.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 135.00000 | 0,114 | 15.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 466.00000 | 0,489 | 15.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 706.00000 | 0,665 | 14.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 37.00000 | 0,040 | 14.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 1,671.00000 | 1,627 | 17.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 2.00000 | 0,002 | 17.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 2,669.00000 | 2,625 | 20.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 0.00000 | 0,000 | 20.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 30.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 5,431.00000 | 5,475 | 30.72 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 27.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 4,431.00000 | 4,475 | 27.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 1.00000 | 0,000 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 3,432.00000 | 3,475 | 24.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 4.00000 | 0,002 | 21.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 2,435.00000 | 2,477 | 21.68 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 19.00000 | 0,014 | 18.87 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 1,450.00000 | 1,489 | 18.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 112.00000 | 0,094 | 15.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 543.00000 | 0,569 | 15.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 622.00000 | 0,582 | 14.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 53.00000 | 0,057 | 14.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 1,572.00000 | 1,528 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 3.00000 | 0,003 | 17.12 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 2,569.00000 | 2,525 | 20.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 20.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 30.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 5,481.00000 | 5,525 | 30.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 27.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 4,481.00000 | 4,525 | 27.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 1.00000 | 0,000 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 3,482.00000 | 3,525 | 24.15 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 3.00000 | 0,002 | 21.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 2,484.00000 | 2,527 | 21.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 18.00000 | 0,013 | 19.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 1,499.00000 | 1,538 | 19.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 102.00000 | 0,085 | 15.75 | 0.00 | 0 | 2,700.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 583.00000 | 0,610 | 15.75 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 581.00000 | 0,542 | 14.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 62.00000 | 0,067 | 14.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 1,522.00000 | 1,478 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 3.00000 | 0,003 | 16.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 2,519.00000 | 2,475 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,000 | 20.40 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 23.00000 | 0,017 | 18.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 1,354.00000 | 1,392 | 18.54 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 8,381.00000 | 8,425 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 33.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 6,381.00000 | 6,425 | 33.52 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 3,619.00000 | 3,575 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 8,531.00000 | 8,575 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 33.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 6,531.00000 | 6,575 | 33.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 27.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 4,531.00000 | 4,575 | 27.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 3.00000 | 0,002 | 21.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 2,534.00000 | 2,577 | 21.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 93.00000 | 0,077 | 15.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 624.00000 | 0,652 | 15.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 542.00000 | 0,503 | 14.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 73.00000 | 0,078 | 14.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 1,472.00000 | 1,428 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 3.00000 | 0,003 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 2,469.00000 | 2,425 | 20.36 | 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 | 8.30 | Put | | 0.00000 | 0,000 | 20.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 3,469.00000 | 3,425 | 18.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 0,000 | 18.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 8,481.00000 | 8,525 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 33.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 6,481.00000 | 6,525 | 33.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 3,519.00000 | 3,475 | 18.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 0,000 | 18.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 8,331.00000 | 8,375 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 33.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 6,331.00000 | 6,375 | 33.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 3,669.00000 | 3,625 | 17.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,000 | 17.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 8,431.00000 | 8,475 | 36.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 33.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 6,431.00000 | 6,475 | 33.63 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 3,569.00000 | 3,525 | 18.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,000 | 18.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 10.90950 | 10.95330 | | 15.17 | 174,552.00 | 16 | 12,641.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 157.00000 | 0,145 | 18.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 1,304.00000 | 1,336 | 18.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 185.00000 | 0,171 | 18.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 1,132.00000 | 1,162 | 18.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 171.00000 | 0,157 | 18.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 1,218.00000 | 1,248 | 18.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 8,347.00000 | 8,391 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 2.00000 | 0,001 | 25.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 6,349.00000 | 6,392 | 25.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 13.00000 | 0,011 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 4,360.00000 | 4,402 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 64.00000 | 0,057 | 21.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 2,411.00000 | 2,448 | 21.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 313.00000 | 0,291 | 16.36 | 0.00 | 0 | 25.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 660.00000 | 0,682 | 16.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 802.00000 | 0,764 | 14.35 | 0.00 | 0 | 20.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 149.00000 | 0,155 | 14.35 | 0.00 | 0 | 271.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 1,674.00000 | 1,631 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 21.00000 | 0,022 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 2,658.00000 | 2,614 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 5.00000 | 0,005 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 3,655.00000 | 3,611 | 23.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 2.00000 | 0,002 | 23.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 8,647.00000 | 8,691 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 1.00000 | 0,001 | 25.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 6,648.00000 | 6,692 | 25.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 10.00000 | 0,008 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 4,657.00000 | 4,699 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 50.00000 | 0,045 | 22.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 2,697.00000 | 2,736 | 22.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 239.00000 | 0,221 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 886.00000 | 0,912 | 17.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 609.00000 | 0,575 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 256.00000 | 0,266 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 1,389.00000 | 1,346 | 14.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 36.00000 | 0,037 | 14.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 2,360.00000 | 2,316 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 7.00000 | 0,007 | 17.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 3,355.00000 | 3,311 | 21.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 2.00000 | 0,002 | 21.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 8,747.00000 | 8,791 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 1.00000 | 0,001 | 25.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 6,748.00000 | 6,792 | 25.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 9.00000 | 0,007 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 4,756.00000 | 4,798 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 47.00000 | 0,042 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 2,794.00000 | 2,833 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 219.00000 | 0,203 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 966.00000 | 0,994 | 17.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 554.00000 | 0,521 | 14.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 301.00000 | 0,312 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 1,296.00000 | 1,253 | 14.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 43.00000 | 0,044 | 14.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 2,261.00000 | 2,217 | 17.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 8.00000 | 0,008 | 17.33 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 3,255.00000 | 3,211 | 21.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 2.00000 | 0,002 | 21.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 8,397.00000 | 8,441 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 2.00000 | 0,001 | 25.45 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 6,399.00000 | 6,442 | 25.45 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 13.00000 | 0,011 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 4,410.00000 | 4,452 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 61.00000 | 0,055 | 21.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 2,458.00000 | 2,496 | 21.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 299.00000 | 0,278 | 16.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 696.00000 | 0,719 | 16.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 767.00000 | 0,730 | 14.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 164.00000 | 0,171 | 14.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 1,626.00000 | 1,583 | 15.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 23.00000 | 0,024 | 15.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 2,608.00000 | 2,564 | 18.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 5.00000 | 0,005 | 18.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 3,605.00000 | 3,561 | 22.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 2.00000 | 0,002 | 22.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 8,447.00000 | 8,491 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 1.00000 | 0,001 | 25.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 6,448.00000 | 6,492 | 25.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 12.00000 | 0,010 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 4,459.00000 | 4,501 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 59.00000 | 0,053 | 22.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 2,506.00000 | 2,544 | 22.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 286.00000 | 0,265 | 16.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 733.00000 | 0,756 | 16.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 733.00000 | 0,697 | 14.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 180.00000 | 0,188 | 14.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 1,579.00000 | 1,535 | 15.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 26.00000 | 0,026 | 15.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 2,558.00000 | 2,515 | 18.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 5.00000 | 0,006 | 18.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 3,555.00000 | 3,511 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 2.00000 | 0,002 | 22.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 8,597.00000 | 8,641 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 1.00000 | 0,001 | 25.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 6,598.00000 | 6,642 | 25.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 10.00000 | 0,009 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 4,607.00000 | 4,650 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 52.00000 | 0,047 | 22.30 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 2,649.00000 | 2,688 | 22.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 250.00000 | 0,231 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 847.00000 | 0,872 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 639.00000 | 0,604 | 14.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 236.00000 | 0,245 | 14.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 1,436.00000 | 1,393 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 33.00000 | 0,034 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 2,410.00000 | 2,366 | 17.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 7.00000 | 0,007 | 17.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 3,405.00000 | 3,361 | 21.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 2.00000 | 0,002 | 21.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 8,497.00000 | 8,541 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 1.00000 | 0,001 | 25.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 6,498.00000 | 6,542 | 25.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 11.00000 | 0,010 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 4,508.00000 | 4,551 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 57.00000 | 0,051 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 2,554.00000 | 2,592 | 22.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 273.00000 | 0,253 | 16.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 770.00000 | 0,794 | 16.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 701.00000 | 0,665 | 14.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 198.00000 | 0,206 | 14.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 1,531.00000 | 1,488 | 15.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 28.00000 | 0,029 | 15.03 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 2,509.00000 | 2,465 | 18.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 6.00000 | 0,006 | 18.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 3,505.00000 | 3,461 | 22.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 2.00000 | 0,002 | 22.38 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 8,547.00000 | 8,591 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 1.00000 | 0,001 | 25.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 6,548.00000 | 6,592 | 25.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 11.00000 | 0,009 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 4,558.00000 | 4,600 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 55.00000 | 0,049 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 2,602.00000 | 2,640 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 261.00000 | 0,242 | 16.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 808.00000 | 0,833 | 16.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 669.00000 | 0,634 | 14.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 216.00000 | 0,225 | 14.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 1,484.00000 | 1,440 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 31.00000 | 0,031 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 2,459.00000 | 2,415 | 18.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 6.00000 | 0,006 | 18.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 3,455.00000 | 3,411 | 22.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 2.00000 | 0,002 | 22.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 8,897.00000 | 8,941 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 1.00000 | 0,001 | 26.14 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 6,898.00000 | 6,942 | 26.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 7.00000 | 0,006 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 4,904.00000 | 4,947 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 42.00000 | 0,037 | 22.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 2,939.00000 | 2,978 | 22.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 193.00000 | 0,178 | 18.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 1,090.00000 | 1,119 | 18.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 477.00000 | 0,446 | 15.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 374.00000 | 0,387 | 15.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 1,159.00000 | 1,116 | 13.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 56.00000 | 0,057 | 13.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2,113.00000 | 2,069 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 10.00000 | 0,010 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 3,106.00000 | 3,062 | 20.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 3.00000 | 0,003 | 20.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 8,847.00000 | 8,891 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 1.00000 | 0,001 | 26.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 6,848.00000 | 6,892 | 26.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 8.00000 | 0,006 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 4,855.00000 | 4,897 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 43.00000 | 0,039 | 22.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 2,890.00000 | 2,930 | 22.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 201.00000 | 0,186 | 17.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 1,048.00000 | 1,077 | 17.85 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 502.00000 | 0,470 | 15.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 349.00000 | 0,361 | 15.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 1,205.00000 | 1,161 | 14.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 52.00000 | 0,052 | 14.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2,162.00000 | 2,118 | 16.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 9.00000 | 0,009 | 16.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 3,156.00000 | 3,112 | 20.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 3.00000 | 0,003 | 20.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 8,947.00000 | 8,991 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 1.00000 | 0,001 | 26.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 6,948.00000 | 6,992 | 26.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 7.00000 | 0,006 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 4,954.00000 | 4,997 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 40.00000 | 0,036 | 22.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 2,987.00000 | 3,027 | 22.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 454.00000 | 0,423 | 15.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 401.00000 | 0,414 | 15.17 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 1,114.00000 | 1,071 | 13.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 61.00000 | 0,062 | 13.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 2,063.00000 | 2,020 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 10.00000 | 0,011 | 16.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 3,056.00000 | 3,012 | 20.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 3.00000 | 0,003 | 20.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 8,997.00000 | 9,041 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 1.00000 | 0,001 | 26.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 6,998.00000 | 7,042 | 26.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 6.00000 | 0,005 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 5,003.00000 | 5,046 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 39.00000 | 0,034 | 23.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 3,036.00000 | 3,075 | 23.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 178.00000 | 0,164 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 1,175.00000 | 1,205 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 431.00000 | 0,404 | 15.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 428.00000 | 0,445 | 15.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 1,070.00000 | 1,029 | 13.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 67.00000 | 0,070 | 13.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 2,014.00000 | 1,971 | 16.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 11.00000 | 0,012 | 16.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 3,006.00000 | 2,962 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 3.00000 | 0,003 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 8,797.00000 | 8,841 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 1.00000 | 0,001 | 26.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 6,798.00000 | 6,842 | 26.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 8.00000 | 0,007 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 4,805.00000 | 4,848 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 45.00000 | 0,040 | 22.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 2,842.00000 | 2,881 | 22.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 210.00000 | 0,194 | 17.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 1,007.00000 | 1,035 | 17.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 527.00000 | 0,495 | 14.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 324.00000 | 0,336 | 14.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 1,250.00000 | 1,207 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 47.00000 | 0,048 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2,212.00000 | 2,168 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 9.00000 | 0,009 | 17.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 3,205.00000 | 3,162 | 21.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 2.00000 | 0,003 | 21.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 9,047.00000 | 9,091 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 1.00000 | 0,001 | 26.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 7,048.00000 | 7,092 | 26.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 6.00000 | 0,005 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 5,053.00000 | 5,096 | 24.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 37.00000 | 0,033 | 23.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 3,084.00000 | 3,124 | 23.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 412.00000 | 0,385 | 15.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 459.00000 | 0,476 | 15.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 1,029.00000 | 0,989 | 13.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 76.00000 | 0,080 | 13.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 1,965.00000 | 1,922 | 16.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 12.00000 | 0,013 | 16.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 2,956.00000 | 2,912 | 20.12 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 3.00000 | 0,003 | 20.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 9,197.00000 | 9,241 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 1.00000 | 0,001 | 26.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 7,198.00000 | 7,242 | 26.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 5.00000 | 0,004 | 24.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 5,202.00000 | 5,245 | 24.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 34.00000 | 0,030 | 23.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 3,231.00000 | 3,271 | 23.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 151.00000 | 0,139 | 18.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 1,348.00000 | 1,380 | 18.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 358.00000 | 0,334 | 15.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 555.00000 | 0,575 | 15.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 911.00000 | 0,872 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 108.00000 | 0,113 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 1,819.00000 | 1,776 | 15.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 16.00000 | 0,017 | 15.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 2,807.00000 | 2,763 | 19.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 4.00000 | 0,004 | 19.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.09050 | 11.13410 | | 15.79 | 0.00 | 0 | 15.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Call | | 404.00000 | 0,383 | 17.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Put | | 935.00000 | 0,957 | 17.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.27020 | 11.31470 | | 16.26 | 0.00 | 0 | 150.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 24.00000 | 0,022 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 8,909.00000 | 8,952 | 28.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 51.00000 | 0,048 | 27.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 6,936.00000 | 6,978 | 27.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 96.00000 | 0,090 | 25.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 4,981.00000 | 5,020 | 25.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 190.00000 | 0,180 | 22.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 3,075.00000 | 3,110 | 22.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 449.00000 | 0,428 | 18.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 1,334.00000 | 1,358 | 18.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 756.00000 | 0,724 | 16.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 641.00000 | 0,654 | 16.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 1,321.00000 | 1,279 | 14.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 206.00000 | 0,209 | 14.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 2,166.00000 | 2,121 | 15.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 51.00000 | 0,051 | 15.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 3,133.00000 | 3,088 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 18.00000 | 0,018 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 484.00000 | 0,461 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 1,219.00000 | 1,241 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 23.00000 | 0,021 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 8,958.00000 | 9,001 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 50.00000 | 0,047 | 27.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 6,985.00000 | 7,027 | 27.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 94.00000 | 0,088 | 25.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 5,029.00000 | 5,068 | 25.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 187.00000 | 0,176 | 22.14 | 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 | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 3,122.00000 | 3,156 | 22.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 438.00000 | 0,417 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 1,373.00000 | 1,397 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 735.00000 | 0,703 | 16.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 670.00000 | 0,683 | 16.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 1,283.00000 | 1,242 | 14.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 218.00000 | 0,222 | 14.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 2,119.00000 | 2,073 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 54.00000 | 0,053 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 3,084.00000 | 3,039 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 19.00000 | 0,019 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 16.00000 | 0,015 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 9,651.00000 | 9,695 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 41.00000 | 0,038 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 7,676.00000 | 7,718 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 76.00000 | 0,072 | 26.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 5,711.00000 | 5,752 | 26.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 146.00000 | 0,138 | 23.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 3,781.00000 | 3,818 | 23.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 318.00000 | 0,302 | 19.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 1,953.00000 | 1,982 | 19.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 508.00000 | 0,485 | 17.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 1,143.00000 | 1,165 | 17.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 870.00000 | 0,836 | 15.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 505.00000 | 0,516 | 15.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 1,515.00000 | 1,472 | 14.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 150.00000 | 0,152 | 14.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 2,404.00000 | 2,359 | 15.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 39.00000 | 0,039 | 15.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 17.00000 | 0,016 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 9,552.00000 | 9,596 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 42.00000 | 0,039 | 28.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 7,577.00000 | 7,619 | 28.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 78.00000 | 0,074 | 26.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 5,613.00000 | 5,654 | 26.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 151.00000 | 0,142 | 23.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 3,686.00000 | 3,722 | 23.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 332.00000 | 0,316 | 19.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 1,867.00000 | 1,896 | 19.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 535.00000 | 0,510 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 1,070.00000 | 1,090 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 921.00000 | 0,886 | 15.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 456.00000 | 0,466 | 15.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 1,596.00000 | 1,553 | 14.78 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 131.00000 | 0,133 | 14.78 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 2,500.00000 | 2,455 | 15.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 35.00000 | 0,035 | 15.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 26.00000 | 0,024 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 8,711.00000 | 8,754 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 55.00000 | 0,051 | 27.24 | 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 | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 6,740.00000 | 6,781 | 27.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 102.00000 | 0,096 | 24.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 4,787.00000 | 4,826 | 24.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 205.00000 | 0,194 | 21.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 2,890.00000 | 2,924 | 21.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 496.00000 | 0,472 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 1,181.00000 | 1,202 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 846.00000 | 0,813 | 15.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 531.00000 | 0,543 | 15.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 1,475.00000 | 1,432 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 160.00000 | 0,162 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 2,356.00000 | 2,311 | 15.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 41.00000 | 0,041 | 15.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 3,330.00000 | 3,286 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 15.00000 | 0,016 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 25.00000 | 0,023 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 8,810.00000 | 8,853 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 53.00000 | 0,049 | 27.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 6,838.00000 | 6,879 | 27.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 99.00000 | 0,093 | 25.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 4,884.00000 | 4,923 | 25.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 198.00000 | 0,187 | 21.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 2,983.00000 | 3,017 | 21.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 472.00000 | 0,449 | 18.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 1,257.00000 | 1,279 | 18.02 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 800.00000 | 0,767 | 16.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 585.00000 | 0,597 | 16.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 1,397.00000 | 1,355 | 14.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 182.00000 | 0,185 | 14.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 2,261.00000 | 2,216 | 15.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 46.00000 | 0,046 | 15.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 3,232.00000 | 3,187 | 18.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 17.00000 | 0,017 | 18.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 22.00000 | 0,020 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 9,107.00000 | 9,150 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 48.00000 | 0,045 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 7,133.00000 | 7,175 | 27.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 90.00000 | 0,084 | 25.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 5,175.00000 | 5,214 | 25.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 176.00000 | 0,167 | 22.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 3,261.00000 | 3,297 | 22.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 408.00000 | 0,388 | 18.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 1,493.00000 | 1,518 | 18.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 677.00000 | 0,648 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 762.00000 | 0,778 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 1,181.00000 | 1,143 | 14.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 266.00000 | 0,273 | 14.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 1,982.00000 | 1,938 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 67.00000 | 0,068 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 2,937.00000 | 2,892 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 22.00000 | 0,022 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 20.00000 | 0,018 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 9,255.00000 | 9,298 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 46.00000 | 0,043 | 27.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 7,281.00000 | 7,323 | 27.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 86.00000 | 0,081 | 25.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 5,321.00000 | 5,361 | 25.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 167.00000 | 0,158 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 3,402.00000 | 3,438 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 380.00000 | 0,362 | 18.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 1,615.00000 | 1,642 | 18.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 625.00000 | 0,597 | 16.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 860.00000 | 0,877 | 16.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 1,088.00000 | 1,051 | 15.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 323.00000 | 0,331 | 15.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 1,850.00000 | 1,806 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 85.00000 | 0,086 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 2,790.00000 | 2,746 | 16.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 25.00000 | 0,026 | 16.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 28.00000 | 0,026 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 8,563.00000 | 8,606 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 57.00000 | 0,053 | 27.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 6,592.00000 | 6,633 | 27.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 107.00000 | 0,101 | 24.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 4,642.00000 | 4,681 | 24.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 218.00000 | 0,206 | 21.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 2,753.00000 | 2,786 | 21.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 3,479.00000 | 3,434 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 14.00000 | 0,014 | 18.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 27.00000 | 0,025 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 8,612.00000 | 8,655 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 56.00000 | 0,053 | 27.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 6,641.00000 | 6,683 | 27.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 105.00000 | 0,099 | 24.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 4,690.00000 | 4,729 | 24.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 214.00000 | 0,202 | 21.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 2,799.00000 | 2,832 | 21.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 521.00000 | 0,497 | 17.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 1,106.00000 | 1,127 | 17.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 895.00000 | 0,861 | 15.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 480.00000 | 0,491 | 15.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 1,555.00000 | 1,512 | 14.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 140.00000 | 0,142 | 14.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 2,452.00000 | 2,407 | 15.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 37.00000 | 0,037 | 15.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 3,429.00000 | 3,384 | 18.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 14.00000 | 0,014 | 18.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 27.00000 | 0,024 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 8,662.00000 | 8,704 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 55.00000 | 0,052 | 27.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 6,690.00000 | 6,732 | 27.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 104.00000 | 0,098 | 24.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 4,739.00000 | 4,778 | 24.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 210.00000 | 0,198 | 21.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 2,845.00000 | 2,878 | 21.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 3,380.00000 | 3,335 | 18.56 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 15.00000 | 0,015 | 18.56 | 0.00 | 0 | 0.00 |
| AL13 | On | 04/02/2010 | Index Future | | | 253.68200 | 253.46100 | | | 0.00 | 0 | 44.00 |
| AL7T | On | 04/02/2010 | Index Future | | | 320.48600 | 319.57800 | | | 0.00 | 0 | 58.00 |
| ALBI | On | 04/02/2010 | Index Future | | | 297.91900 | 296.92700 | | | 23,833,520.00 | 8 | 1,071.00 |
| ALBI | On | 06/05/2010 | Index Future | | | 303.35200 | 302.34300 | | | 36,402,240.00 | 12 | 139.00 |
| ALBI | On | 05/08/2010 | Index Future | | | 308.44600 | 307.60300 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 6.87620 | 6.88180 | | 16.29 | 137,524.00 | 20 | 14,238.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 48.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 7,918.00000 | 7,924 | 48.01 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 44.41 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 5,918.00000 | 5,924 | 44.41 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 34.30 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,918.00000 | 3,924 | 34.30 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 2.00000 | 0,002 | 25.18 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,920.00000 | 1,926 | 25.18 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,085.00000 | 1,079 | 20.41 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 3.00000 | 0,003 | 20.41 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,082.00000 | 2,076 | 27.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 27.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,082.00000 | 3,076 | 23.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 23.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Call | | 4,082.00000 | 4,076 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 8,018.00000 | 8,024 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 44.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 6,018.00000 | 6,024 | 44.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 34.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 4,018.00000 | 4,024 | 34.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 1.00000 | 0,001 | 25.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 2,019.00000 | 2,025 | 25.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 987.00000 | 0,981 | 19.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 5.00000 | 0,005 | 19.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 1,982.00000 | 1,976 | 27.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 27.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 2,982.00000 | 2,976 | 23.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 23.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Call | | 3,982.00000 | 3,976 | 22.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 22.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 8,068.00000 | 8,074 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 44.83 | 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 | 12.95 | Put | | 6,068.00000 | 6,074 | 44.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 35.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 4,068.00000 | 4,074 | 35.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 1.00000 | 0,001 | 25.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 2,069.00000 | 2,075 | 25.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 938.00000 | 0,932 | 19.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 6.00000 | 0,006 | 19.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 1,932.00000 | 1,926 | 26.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 26.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 2,932.00000 | 2,926 | 24.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 24.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Call | | 3,932.00000 | 3,926 | 22.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 22.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 7,968.00000 | 7,974 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 44.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,968.00000 | 5,974 | 44.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 34.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,968.00000 | 3,974 | 34.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 2.00000 | 0,001 | 25.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,970.00000 | 1,975 | 25.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,036.00000 | 1,030 | 20.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 4.00000 | 0,004 | 20.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,032.00000 | 2,026 | 27.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 27.60 | 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 | | 3,032.00000 | 3,026 | 23.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 23.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Call | | 4,032.00000 | 4,026 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 47.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 7,868.00000 | 7,874 | 47.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 44.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 5,868.00000 | 5,874 | 44.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 34.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,868.00000 | 3,874 | 34.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 2.00000 | 0,002 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,870.00000 | 1,876 | 24.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,134.00000 | 1,129 | 20.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 2.00000 | 0,003 | 20.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,132.00000 | 2,126 | 27.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 27.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,132.00000 | 3,126 | 23.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 23.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Call | | 4,132.00000 | 4,126 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 47.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 7,568.00000 | 7,574 | 47.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 42.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 5,568.00000 | 5,574 | 42.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 3,568.00000 | 3,574 | 32.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 4.00000 | 0,003 | 23.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1,572.00000 | 1,577 | 23.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 1,433.00000 | 1,427 | 23.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 1.00000 | 0,001 | 23.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 2,432.00000 | 2,426 | 26.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 26.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 3,432.00000 | 3,426 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Call | | 4,432.00000 | 4,426 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 47.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,768.00000 | 7,774 | 47.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 43.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,768.00000 | 5,774 | 43.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 33.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,768.00000 | 3,774 | 33.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 2.00000 | 0,002 | 24.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,770.00000 | 1,776 | 24.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,234.00000 | 1,228 | 21.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 2.00000 | 0,002 | 21.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,232.00000 | 2,226 | 26.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 26.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,232.00000 | 3,226 | 23.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 23.36 | 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 | 2.65 | Call | | 4,232.00000 | 4,226 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 47.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 7,818.00000 | 7,824 | 47.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 43.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,818.00000 | 5,824 | 43.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 33.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,818.00000 | 3,824 | 33.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 2.00000 | 0,002 | 24.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,820.00000 | 1,826 | 24.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,184.00000 | 1,178 | 21.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 2.00000 | 0,002 | 21.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,182.00000 | 2,176 | 27.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 27.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,182.00000 | 3,176 | 23.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 23.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Call | | 4,182.00000 | 4,176 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 47.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,718.00000 | 7,724 | 47.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 43.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,718.00000 | 5,724 | 43.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 33.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,718.00000 | 3,724 | 33.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 3.00000 | 0,002 | 24.27 | 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 | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,721.00000 | 1,726 | 24.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,283.00000 | 1,278 | 21.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 1.00000 | 0,002 | 21.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,282.00000 | 2,276 | 26.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 26.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,282.00000 | 3,276 | 23.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 23.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Call | | 4,282.00000 | 4,276 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 47.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 7,668.00000 | 7,674 | 47.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 43.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,668.00000 | 5,674 | 43.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 33.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,668.00000 | 3,674 | 33.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 3.00000 | 0,003 | 24.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,671.00000 | 1,677 | 24.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,333.00000 | 1,327 | 22.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 1.00000 | 0,001 | 22.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,332.00000 | 2,326 | 26.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 26.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,332.00000 | 3,326 | 23.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 23.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Call | | 4,332.00000 | 4,326 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 47.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 7,618.00000 | 7,624 | 47.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 42.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,618.00000 | 5,624 | 42.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 32.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,618.00000 | 3,624 | 32.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 3.00000 | 0,003 | 23.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,621.00000 | 1,627 | 23.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 1,383.00000 | 1,377 | 22.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 1.00000 | 0,001 | 22.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,382.00000 | 2,376 | 26.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 26.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,382.00000 | 3,376 | 23.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 23.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Call | | 4,382.00000 | 4,376 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 47.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 7,518.00000 | 7,524 | 47.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 42.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 5,518.00000 | 5,524 | 42.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 32.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 3,518.00000 | 3,524 | 32.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 4.00000 | 0,004 | 23.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1,522.00000 | 1,528 | 23.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 1,483.00000 | 1,477 | 23.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 1.00000 | 0,001 | 23.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 2,482.00000 | 2,476 | 25.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 25.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 3,482.00000 | 3,476 | 23.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 23.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Call | | 4,482.00000 | 4,476 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 794.00000 | 0,787 | 19.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 12.00000 | 0,011 | 19.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 889.00000 | 0,883 | 19.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 7.00000 | 0,007 | 19.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 841.00000 | 0,835 | 19.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 9.00000 | 0,009 | 19.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 154.00000 | 0,146 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 222.00000 | 0,220 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 196.00000 | 0,188 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 164.00000 | 0,162 | 16.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 256.00000 | 0,248 | 16.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 124.00000 | 0,122 | 16.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 398.00000 | 0,390 | 17.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 66.00000 | 0,064 | 17.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 478.00000 | 0,471 | 17.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 46.00000 | 0,045 | 17.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 564.00000 | 0,557 | 18.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 32.00000 | 0,031 | 18.16 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 654.00000 | 0,647 | 18.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 22.00000 | 0,021 | 18.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 746.00000 | 0,740 | 18.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 14.00000 | 0,014 | 18.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 700.00000 | 0,693 | 18.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 18.00000 | 0,017 | 18.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 105.00000 | 0,099 | 17.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 323.00000 | 0,323 | 17.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 136.00000 | 0,129 | 16.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 254.00000 | 0,253 | 16.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 174.00000 | 0,166 | 16.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 192.00000 | 0,190 | 16.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 225.00000 | 0,217 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 143.00000 | 0,141 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 288.00000 | 0,280 | 16.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 106.00000 | 0,104 | 16.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 360.00000 | 0,352 | 17.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 78.00000 | 0,076 | 17.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 437.00000 | 0,430 | 17.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 55.00000 | 0,054 | 17.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 521.00000 | 0,514 | 17.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 39.00000 | 0,038 | 17.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 608.00000 | 0,602 | 18.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 26.00000 | 0,026 | 18.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 323.00000 | 0,315 | 17.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 91.00000 | 0,089 | 17.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 8,218.00000 | 8,224 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 45.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 6,218.00000 | 6,224 | 45.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 35.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 4,218.00000 | 4,224 | 35.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 1.00000 | 0,001 | 26.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 2,219.00000 | 2,225 | 26.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 1,782.00000 | 1,776 | 25.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 25.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 2,782.00000 | 2,776 | 24.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 24.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Call | | 3,782.00000 | 3,776 | 22.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 22.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 8,168.00000 | 8,174 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 45.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 6,168.00000 | 6,174 | 45.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 35.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 4,168.00000 | 4,174 | 35.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 1.00000 | 0,001 | 26.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 2,169.00000 | 2,175 | 26.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 120.00000 | 0,113 | 17.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 288.00000 | 0,287 | 17.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 1,832.00000 | 1,826 | 26.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 26.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 2,832.00000 | 2,826 | 24.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 24.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Call | | 3,832.00000 | 3,826 | 22.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 22.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 8,118.00000 | 8,124 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 44.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 6,118.00000 | 6,124 | 44.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 35.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 4,118.00000 | 4,124 | 35.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 1.00000 | 0,001 | 26.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2,119.00000 | 2,125 | 26.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 1,882.00000 | 1,876 | 26.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 26.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 2,882.00000 | 2,876 | 24.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 24.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Call | | 3,882.00000 | 3,876 | 22.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 22.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 8,268.00000 | 8,274 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 45.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 6,268.00000 | 6,274 | 45.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 36.05 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 4,268.00000 | 4,274 | 36.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 1.00000 | 0,001 | 26.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2,269.00000 | 2,275 | 26.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 93.00000 | 0,087 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 361.00000 | 0,361 | 17.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 1,732.00000 | 1,727 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,001 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 2,732.00000 | 2,726 | 24.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 24.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Call | | 3,732.00000 | 3,726 | 22.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 22.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 8,368.00000 | 8,374 | 48.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 45.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 6,368.00000 | 6,374 | 45.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 36.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 4,368.00000 | 4,374 | 36.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 1.00000 | 0,001 | 27.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 2,369.00000 | 2,375 | 27.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 71.00000 | 0,066 | 18.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 439.00000 | 0,440 | 18.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 1,632.00000 | 1,627 | 24.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,001 | 24.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 2,632.00000 | 2,626 | 25.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 25.22 | 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 | | 3,632.00000 | 3,626 | 22.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 22.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | | | 6.92300 | 6.92850 | | 16.77 | 0.00 | 0 | 197.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 34.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 7,672.00000 | 7,677 | 34.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 1.00000 | 0,001 | 30.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 5,673.00000 | 5,678 | 30.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 3.00000 | 0,003 | 26.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,675.00000 | 3,680 | 26.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 43.00000 | 0,041 | 24.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,715.00000 | 1,718 | 24.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 478.00000 | 0,472 | 16.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 150.00000 | 0,149 | 16.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 1,337.00000 | 1,331 | 17.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 9.00000 | 0,008 | 17.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 2,330.00000 | 2,324 | 24.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 2.00000 | 0,001 | 24.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 3,329.00000 | 3,323 | 26.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 1.00000 | 0,000 | 26.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Call | | 4,329.00000 | 4,323 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.60 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 34.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 7,622.00000 | 7,627 | 34.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 1.00000 | 0,001 | 30.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 5,623.00000 | 5,628 | 30.50 | 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 | | 3.00000 | 0,003 | 26.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 3,625.00000 | 3,630 | 26.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 45.00000 | 0,043 | 23.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,667.00000 | 1,670 | 23.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 511.00000 | 0,504 | 16.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 133.00000 | 0,131 | 16.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 1,386.00000 | 1,380 | 18.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 8.00000 | 0,007 | 18.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 2,380.00000 | 2,374 | 24.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 2.00000 | 0,001 | 24.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Call | | 3,379.00000 | 3,373 | 26.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Put | | 1.00000 | 0,000 | 26.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Call | | 4,379.00000 | 4,373 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 34.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 7,572.00000 | 7,577 | 34.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 1.00000 | 0,001 | 30.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 5,573.00000 | 5,578 | 30.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 4.00000 | 0,003 | 26.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 3,576.00000 | 3,580 | 26.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 47.00000 | 0,045 | 23.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,619.00000 | 1,622 | 23.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 545.00000 | 0,538 | 16.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 117.00000 | 0,115 | 16.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 1,435.00000 | 1,430 | 18.46 | 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 | 5.50 | Put | | 7.00000 | 0,007 | 18.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Call | | 2,429.00000 | 2,424 | 24.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Put | | 1.00000 | 0,001 | 24.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50 | Call | | 3,429.00000 | 3,423 | 26.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50 | Put | | 1.00000 | 0,000 | 26.01 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Call | | 4,429.00000 | 4,423 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Call | | 417.00000 | 0,410 | 16.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Put | | 189.00000 | 0,187 | 16.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 35.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Put | | 7,922.00000 | 7,927 | 35.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 31.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Put | | 5,922.00000 | 5,927 | 31.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Call | | 2.00000 | 0,002 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Put | | 3,924.00000 | 3,929 | 27.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Call | | 35.00000 | 0,033 | 25.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Put | | 1,957.00000 | 1,960 | 25.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Call | | 336.00000 | 0,329 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Put | | 258.00000 | 0,256 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Call | | 1,092.00000 | 1,086 | 16.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Put | | 14.00000 | 0,013 | 16.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Call | | 2,081.00000 | 2,075 | 22.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Put | | 3.00000 | 0,002 | 22.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Call | | 3,079.00000 | 3,073 | 27.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Put | | 1.00000 | 0,000 | 27.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.85 | Call | | 4,079.00000 | 4,073 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.85 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 35.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,822.00000 | 7,827 | 35.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 1.00000 | 0,000 | 30.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,823.00000 | 5,827 | 30.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 2.00000 | 0,002 | 26.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,824.00000 | 3,829 | 26.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 38.00000 | 0,036 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,860.00000 | 1,863 | 24.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 388.00000 | 0,382 | 16.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 210.00000 | 0,209 | 16.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,189.00000 | 1,184 | 16.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 11.00000 | 0,011 | 16.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,180.00000 | 2,175 | 23.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 2.00000 | 0,002 | 23.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 3,179.00000 | 3,173 | 27.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 1.00000 | 0,000 | 27.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Call | | 4,179.00000 | 4,173 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 7,972.00000 | 7,977 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 31.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 5,972.00000 | 5,977 | 31.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 2.00000 | 0,002 | 27.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 3,974.00000 | 3,979 | 27.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 33.00000 | 0,032 | 25.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 2,005.00000 | 2,009 | 25.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 311.00000 | 0,305 | 16.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 283.00000 | 0,282 | 16.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,043.00000 | 1,037 | 15.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 15.00000 | 0,014 | 15.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,031.00000 | 2,025 | 22.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 3.00000 | 0,002 | 22.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,029.00000 | 3,023 | 28.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 0,000 | 28.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.90 | Call | | 4,029.00000 | 4,023 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.90 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 35.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,872.00000 | 7,877 | 35.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 31.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,872.00000 | 5,877 | 31.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 2.00000 | 0,002 | 26.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,874.00000 | 3,879 | 26.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 36.00000 | 0,034 | 24.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,908.00000 | 1,911 | 24.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 361.00000 | 0,355 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 233.00000 | 0,232 | 16.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 1,140.00000 | 1,135 | 16.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 12.00000 | 0,012 | 16.35 | 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 | 4.80 | Call | | 2,130.00000 | 2,125 | 23.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 2.00000 | 0,002 | 23.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 3,129.00000 | 3,123 | 27.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 1.00000 | 0,000 | 27.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.80 | Call | | 4,129.00000 | 4,123 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.80 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 34.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 7,722.00000 | 7,727 | 34.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 1.00000 | 0,000 | 30.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 5,723.00000 | 5,727 | 30.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 3.00000 | 0,003 | 26.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 3,725.00000 | 3,730 | 26.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 41.00000 | 0,039 | 24.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,763.00000 | 1,766 | 24.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 447.00000 | 0,440 | 16.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 169.00000 | 0,167 | 16.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 1,288.00000 | 1,282 | 17.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 10.00000 | 0,009 | 17.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 2,280.00000 | 2,274 | 24.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 2.00000 | 0,001 | 24.06 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 3,279.00000 | 3,273 | 26.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 1.00000 | 0,000 | 26.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.65 | Call | | 4,279.00000 | 4,273 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.65 | Put | | 1.00000 | 0,000 | 22.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 35.52 | 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 | 15.15 | Put | | 8,222.00000 | 8,227 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 31.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Put | | 6,222.00000 | 6,227 | 31.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Call | | 2.00000 | 0,001 | 27.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Put | | 4,224.00000 | 4,228 | 27.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Call | | 23.00000 | 0,022 | 25.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Put | | 2,245.00000 | 2,249 | 25.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Call | | 222.00000 | 0,217 | 17.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Put | | 444.00000 | 0,444 | 17.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Call | | 818.00000 | 0,812 | 15.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Put | | 40.00000 | 0,039 | 15.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Call | | 1,782.00000 | 1,777 | 20.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Put | | 4.00000 | 0,004 | 20.92 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Call | | 2,779.00000 | 2,773 | 26.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Put | | 1.00000 | 0,000 | 26.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Call | | 3,779.00000 | 3,773 | 24.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Put | | 1.00000 | 0,000 | 24.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10 | Put | | 8,172.00000 | 8,177 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 31.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10 | Put | | 6,172.00000 | 6,177 | 31.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10 | Call | | 2.00000 | 0,002 | 27.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10 | Put | | 4,174.00000 | 4,179 | 27.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.10 | Call | | 25.00000 | 0,024 | 25.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.10 | Put | | 2,197.00000 | 2,201 | 25.46 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10 | Call | | 238.00000 | 0,232 | 17.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10 | Put | | 410.00000 | 0,409 | 17.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10 | Call | | 861.00000 | 0,856 | 15.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10 | Put | | 33.00000 | 0,033 | 15.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Call | | 1,832.00000 | 1,826 | 21.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Put | | 4.00000 | 0,003 | 21.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Call | | 2,829.00000 | 2,823 | 27.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Put | | 1.00000 | 0,000 | 27.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Call | | 3,829.00000 | 3,823 | 23.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Put | | 1.00000 | 0,000 | 23.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Put | | 8,072.00000 | 8,077 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 31.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Put | | 6,072.00000 | 6,077 | 31.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Call | | 2.00000 | 0,002 | 27.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Put | | 4,074.00000 | 4,079 | 27.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Call | | 29.00000 | 0,027 | 25.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Put | | 2,101.00000 | 2,104 | 25.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Call | | 272.00000 | 0,266 | 17.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Put | | 344.00000 | 0,343 | 17.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Call | | 951.00000 | 0,945 | 15.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Put | | 23.00000 | 0,022 | 15.76 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Call | | 1,931.00000 | 1,926 | 21.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Put | | 3.00000 | 0,003 | 21.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Call | | 2,929.00000 | 2,923 | 27.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 0,000 | 27.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.00 | Call | | 3,929.00000 | 3,923 | 23.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.00 | Put | | 1.00000 | 0,000 | 23.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 8,022.00000 | 8,027 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 31.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 6,022.00000 | 6,027 | 31.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 2.00000 | 0,002 | 27.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 4,024.00000 | 4,029 | 27.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 31.00000 | 0,030 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 2,053.00000 | 2,057 | 25.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 291.00000 | 0,285 | 16.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 313.00000 | 0,312 | 16.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 996.00000 | 0,991 | 15.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 18.00000 | 0,018 | 15.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 1,981.00000 | 1,975 | 22.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 3.00000 | 0,002 | 22.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 2,979.00000 | 2,973 | 27.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 0,000 | 27.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Call | | 3,979.00000 | 3,973 | 23.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Put | | 1.00000 | 0,000 | 23.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 8,272.00000 | 8,277 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 31.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 6,272.00000 | 6,277 | 31.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20 | Call | | 2.00000 | 0,001 | 27.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20 | Put | | 4,274.00000 | 4,278 | 27.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20 | Call | | 22.00000 | 0,021 | 25.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20 | Put | | 2,294.00000 | 2,298 | 25.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.20 | Call | | 208.00000 | 0,203 | 18.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.20 | Put | | 480.00000 | 0,480 | 18.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20 | Call | | 775.00000 | 0,770 | 15.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20 | Put | | 47.00000 | 0,047 | 15.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20 | Call | | 1,733.00000 | 1,727 | 20.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20 | Put | | 5.00000 | 0,004 | 20.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20 | Call | | 2,729.00000 | 2,723 | 26.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20 | Put | | 1.00000 | 0,000 | 26.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20 | Call | | 3,729.00000 | 3,723 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20 | Put | | 1.00000 | 0,000 | 24.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05 | Put | | 8,122.00000 | 8,127 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 31.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05 | Put | | 6,122.00000 | 6,127 | 31.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05 | Call | | 2.00000 | 0,002 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05 | Put | | 4,124.00000 | 4,129 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05 | Call | | 27.00000 | 0,026 | 25.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05 | Put | | 2,149.00000 | 2,153 | 25.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05 | Call | | 254.00000 | 0,248 | 17.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05 | Put | | 376.00000 | 0,375 | 17.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.05 | Call | | 906.00000 | 0,900 | 15.81 | 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 | | 28.00000 | 0,027 | 15.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 1,882.00000 | 1,876 | 21.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 4.00000 | 0,003 | 21.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 2,879.00000 | 2,873 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 0,000 | 27.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Call | | 3,879.00000 | 3,873 | 23.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Put | | 1.00000 | 0,000 | 23.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 8,322.00000 | 8,327 | 35.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 31.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 6,322.00000 | 6,327 | 31.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1.00000 | 0,001 | 27.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 4,323.00000 | 4,328 | 27.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 20.00000 | 0,019 | 25.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 2,342.00000 | 2,346 | 25.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 195.00000 | 0,189 | 18.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 517.00000 | 0,516 | 18.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 734.00000 | 0,728 | 16.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 56.00000 | 0,055 | 16.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 1,683.00000 | 1,677 | 20.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 5.00000 | 0,004 | 20.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 2,679.00000 | 2,673 | 26.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 1.00000 | 0,000 | 26.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Call | | 3,679.00000 | 3,673 | 24.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Put | | 1.00000 | 0,000 | 24.66 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | | | 6.96360 | 6.96830 | | 17.06 | 0.00 | 0 | 60.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Call | | 413.00000 | 0,408 | 16.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Put | | 352.00000 | 0,351 | 16.99 | 0.00 | 0 | 0.00 |
| CRD1 On | 04/02/2010 | Index Future | | | 130.63800 | 130.40700 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 06/05/2010 | Index Future | | | 133.02000 | 132.78600 | | | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | | | 299.52200 | 298.53100 | | 5.37 | 0.00 | 0 | 1,132.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Call | | 1,260.00000 | 0,166 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 04/02/2010 | GOVI | 304.00 | Put | | 55,950.00000 | 4,644 | 5.37 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | | | 304.98400 | 303.97600 | | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Call | | 22,562.00000 | 2,531 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Put | | 80,802.00000 | 7,346 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | | | 310.66200 | 309.63500 | | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Call | | 35,677.00000 | 3,904 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Put | | 95,327.00000 | 8,842 | 6.57 | 0.00 | 0 | 0.00 |
| GVIX On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| ILBI On | 04/02/2010 | Index Future | | | 358.31700 | 358.53000 | | | 0.00 | 0 | 426.00 |
| 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 | | | 7.20000 | 7.14000 | | | 0.00 | 12,500 | 17,500.00 |
| JIBAR F | On | 17/02/2010 | Jibar Tradeable Future | | | 7.12500 | 7.10900 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/03/2010 | Jibar Tradeable Future | | | 7.09100 | 7.08400 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/04/2010 | Jibar Tradeable Future | | | 7.04600 | 7.04600 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/05/2010 | Jibar Tradeable Future | | | 7.05100 | 7.04700 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2010 | Jibar Tradeable Future | | | 7.06600 | 7.06600 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/09/2010 | Jibar Tradeable Future | | | 7.16800 | 7.19300 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/12/2010 | Jibar Tradeable Future | | | 7.40200 | 7.43900 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 7.71300 | 7.75300 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 8.08000 | 8.12700 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 8.48700 | 8.53000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 8.64200 | 8.66800 | | | 0.00 | 0 | 5,000.00 |
| JN02 | On | 04/02/2010 | JNOTE | | | 7.88100 | 7.85100 | | 2.63 | 0.00 | 0 | 0.00 |
| JN05 | On | 04/02/2010 | JNOTE | | | 8.79400 | 8.73500 | | 5.41 | 0.00 | 0 | 0.00 |

| 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 | 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 | | | 288.85300 | 288.02300 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 06/05/2010 | Index Future | | | 294.12000 | 293.27600 | | | 0.00 | 0 | 0.00 |
| R155 | On | 04/02/2010 | Bond Future | | | 7.74100 | 7.77100 | | 1.50 | 0.00 | 0 | 31.00 |
| R155 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 31.00000 | 0,030 | 1.49 | 0.00 | 0 | 0.00 |
| R155 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 442.00000 | 0,395 | 1.49 | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | | | 8.56100 | 8.59200 | | 5.00 | 76,233,642.00 | 600 | 7,251.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Call | | 1.00000 | 0,000 | 4.86 | 0.00 | 0 | 0.00 |
| R157 | On | 04/02/2010 | Bond Future | 7.75 | Put | | 4,266.00000 | 4,111 | 4.86 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | | | 8.64300 | 8.67600 | | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 956.00000 | 1,003 | 4.94 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,794.00000 | 1,684 | 4.94 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | | | 8.70000 | 8.73500 | | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,884.00000 | 1,953 | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,816.00000 | 1,727 | 5.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | | | 9.25300 | 9.29400 | | 11.25 | 67,178,076.00 | 600 | 19,109.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 0.00000 | 0,000 | 10.78 | 0.00 | 0 | 0.00 |
| R186 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 10,127.00000 | 9,753 | 10.78 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | | | 9.30800 | 9.35000 | | 11.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|------------|-----------|--------------|-------------------|------------|-------|--------------|------------------|---------------|
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,492.00000 | 1,587 | 11.08 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 4,694.00000 | 4,412 | 11.08 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | | | 9.35100 | 9.39500 | | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,200.00000 | 3,355 | 11.55 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 4,493.00000 | 4,258 | 11.55 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 0.00000 | 1,631 | 11.27 | 2,120,300.00 | 1,300 | 1,300.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 0.00000 | 7,174 | 11.27 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Call | | 0.00000 | 5,838 | 12.01 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | | 0.00000 | 2,376 | 12.01 | 3,088,800.00 | 1,300 | 1,300.00 |
| R201 | On | 04/02/2010 | Bond Future | | | 8.63900 | 8.67000 | | 5.00 | 0.00 | 0 | 486.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,000 | 4.82 | 0.00 | 0 | 0.00 |
| R201 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 4,706.00000 | 4,585 | 4.82 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | | | 8.72000 | 8.75300 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 659.00000 | 0,691 | 4.67 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,608.00000 | 1,517 | 4.67 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.77600 | 8.81100 | | 4.75 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,805.00000 | 1,867 | 4.84 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 1,136.00000 | 1,074 | 4.84 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | | | 9.21900 | 9.26100 | | 7.25 | 0.00 | 0 | 1,570.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 0.00000 | 0,000 | 6.97 | 0.00 | 0 | 0.00 |
| R203 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 5,707.00000 | 5,490 | 6.97 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | | | 9.30000 | 9.34400 | | 7.50 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 840.00000 | 0,897 | 7.37 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,594.00000 | 2,429 | 7.37 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 05/08/2010 | Bond Future | | | 9.36300 | 9.40900 | | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 1,696.00000 | 1,784 | 7.11 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,479.00000 | 2,342 | 7.11 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | | | 9.23700 | 9.26800 | | 8.25 | 0.00 | 0 | 4,207.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Call | | 0.00000 | 0,000 | 7.92 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.20 | Put | | 6,311.00000 | 6,136 | 7.92 | 0.00 | 0 | 0.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Call | | 194.00000 | 0,190 | 8.10 | 0.00 | 0 | 100.00 |
| R204 | On | 04/02/2010 | Bond Future | 9.00 | Put | | 1,728.00000 | 1,548 | 8.10 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 3.00000 | 0,002 | 7.96 | 0.00 | 0 | 200.00 |
| R204 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 4,487.00000 | 4,310 | 7.96 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | | | 9.31200 | 9.34400 | | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 920.00000 | 0,959 | 8.10 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,848.00000 | 2,710 | 8.10 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | | | 9.37100 | 9.40500 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 1,917.00000 | 1,985 | 8.34 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 2,760.00000 | 2,644 | 8.34 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | | | 8.67300 | 8.71500 | | 4.25 | 0.00 | 0 | 2.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,000 | 4.09 | 0.00 | 0 | 0.00 |
| R206 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 3,973.00000 | 3,839 | 4.09 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.77500 | 8.82000 | | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 819.00000 | 0,871 | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 1,030.00000 | 0,946 | 4.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.85100 | 8.89900 | | 4.00 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,302.00000 | 1,369 | 4.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 1,017.00000 | 0,948 | 4.04 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | | | 9.35700 | 9.39800 | | 9.25 | 0.00 | 0 | 600.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Call | | 0.00000 | 0,000 | 8.85 | 0.00 | 0 | 0.00 |
| R207 | On | 04/02/2010 | Bond Future | 8.25 | Put | | 6,986.00000 | 6,748 | 8.85 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | | | 9.43100 | 9.47400 | | 9.25 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 1,211.00000 | 1,287 | 9.08 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 2,493.00000 | 2,325 | 9.08 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | | | 9.49100 | 9.53500 | | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 2,345.00000 | 2,452 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,540.00000 | 2,402 | 9.50 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | | | 9.35500 | 9.38600 | | 9.75 | 0.00 | 0 | 5,004.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Call | | 1.00000 | 0,001 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 04/02/2010 | Bond Future | 8.50 | Put | | 5,534.00000 | 5,348 | 9.37 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | | | 9.42100 | 9.45300 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 1,301.00000 | 1,355 | 10.06 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 2,506.00000 | 2,372 | 10.06 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | | | 9.47300 | 9.50600 | | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 2,545.00000 | 2,625 | 10.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 2,580.00000 | 2,468 | 10.25 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | | | 9.08900 | 9.13000 | | 14.00 | 0.00 | 0 | 1,798.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Call | | 0.00000 | 0,000 | 13.39 | 0.00 | 0 | 2,500.00 |
| R209 | On | 04/02/2010 | Bond Future | 7.50 | Put | | 14,254.00000 | 13,944 | 13.39 | 0.00 | 0 | 0.00 |
| R209 | On | 04/02/2010 | Bond Future | 10.00 | Call | | 6,096.00000 | 6,401 | 15.29 | 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 | 04/02/2010 | Bond Future | 10.00 | Put | | 7.00000 | 0,002 | 15.29 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | | | 9.12800 | 9.17000 | | 14.50 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 557.00000 | 0,598 | 14.03 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 5,872.00000 | 5,598 | 14.03 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | | | 9.15600 | 9.19900 | | 14.50 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,735.00000 | 1,828 | 14.24 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 5,206.00000 | 4,978 | 14.24 | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/02/2010 | Index Future | | | 295.82400 | 294.85300 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 06/05/2010 | Index Future | | | 301.21900 | 300.23100 | | | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 248,161,858.70 | 21,435 | 278,794.00 |

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 | | | 7.69000 | 7.72000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 8.53500 | 8.57000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | | 9.24000 | 9.27500 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 8.61500 | 8.65000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 9.19500 | 9.24000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 9.21500 | 9.25000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| R206 | On | 15/01/2014 | Spot Bond | | | 8.65000 | 8.68500 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 9.34000 | 9.37500 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 9.34000 | 9.37000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 9.08000 | 9.12000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | | 248,161,858.70 | 21,435 | 278,794.00 |