



Daily MTM Report

Daily summary for: 12/03/2010

| 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 | | | 7.39640 | 7.46070 | | 12.68 | 513,665,187.20 | 69,448 | 120,142.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50 | Put | | 9,039.00000 | 9,104,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50 | Put | | 7,039.00000 | 7,104,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25 | Put | | 8,789.00000 | 8,854,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25 | Put | | 6,789.00000 | 6,854,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Call | | 0.00000 | 0,000 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25 | Put | | 789.00000 | 854,000 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Call | | 212.00000 | 149,000 | 14.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25 | Put | | 1.00000 | 3,000 | 14.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Call | | 1,211.00000 | 1,146,000 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25 | Put | | 0.00000 | 0,000 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Foreign Exchange Future | 5.25 | Call | | 2,211.00000 | 2,146,000 | 16.03 | 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 | 5.25 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 3,211.00000 | 3,146,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 8,539.00000 | 8,604,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 461.00000 | 396,000 | 18.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 0.00000 | 0,000 | 18.30 | 0.00 | 0 | 9,671.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 1,461.00000 | 1,396,000 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 0,000 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 2,461.00000 | 2,396,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 3,461.00000 | 3,396,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 8,589.00000 | 8,654,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 6,589.00000 | 6,654,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 3,411.00000 | 3,346,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 8,689.00000 | 8,754,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 4,689.00000 | 4,754,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 311.00000 | 247,000 | 16.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 1,000 | 16.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 1,311.00000 | 1,246,000 | 24.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 0.00000 | 0,000 | 24.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 3,311.00000 | 3,246,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 8,989.00000 | 9,054,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 6,989.00000 | 7,054,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 9,189.00000 | 9,254,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 50.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,189.00000 | 7,254,000 | 50.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 0.00000 | 0,000 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,189.00000 | 1,254,000 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,811.00000 | 1,746,000 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,811.00000 | 2,746,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 9,139.00000 | 9,204,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 50.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,139.00000 | 7,204,000 | 50.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 9,089.00000 | 9,154,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 50.29 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 7,089.00000 | 7,154,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 8,889.00000 | 8,954,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 6,889.00000 | 6,954,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 8,939.00000 | 9,004,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 6,939.00000 | 7,004,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 8,839.00000 | 8,904,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 6,839.00000 | 6,904,000 | 50.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 1,161.00000 | 1,096,000 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 0.00000 | 0,000 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Call | | 2,161.00000 | 2,096,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Call | | 3,161.00000 | 3,096,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 8,739.00000 | 8,804,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 6,739.00000 | 6,804,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 8,639.00000 | 8,704,000 | 50.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 6,639.00000 | 6,704,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,139.00000 | 5,204,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 3,361.00000 | 3,296,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 0.00000 | 0,000 | 24.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 739.00000 | 804,000 | 24.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 261.00000 | 197,000 | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 1,000 | 15.49 | 0.00 | 0 | 5,110.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 1,261.00000 | 1,196,000 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 0,000 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Call | | 2,261.00000 | 2,196,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Call | | 3,261.00000 | 3,196,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 0.00000 | 0,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 889.00000 | 954,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 119.00000 | 64,000 | 13.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 8.00000 | 18,000 | 13.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 1,111.00000 | 1,046,000 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 0.00000 | 0,000 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Call | | 2,111.00000 | 2,046,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.35 | Call | | 3,111.00000 | 3,046,000 | 16.03 | 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 | 4.35 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 861.00000 | 796,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 0.00000 | 0,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,861.00000 | 1,796,000 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,861.00000 | 2,796,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 48.00000 | 15,000 | 13.42 | 0.00 | 0 | 100.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 37.00000 | 69,000 | 13.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 1,011.00000 | 946,000 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 0.00000 | 0,000 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Call | | 2,011.00000 | 1,946,000 | 16.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 16.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 3,011.00000 | 2,946,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 939.00000 | 1,004,000 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 80.00000 | 32,000 | 12.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 19.00000 | 36,000 | 12.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 2,061.00000 | 1,996,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 3,061.00000 | 2,996,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 961.00000 | 896,000 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 0.00000 | 0,000 | 25.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 1,961.00000 | 1,896,000 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 17.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,961.00000 | 2,896,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 5,589.00000 | 5,654,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 911.00000 | 846,000 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 0.00000 | 0,000 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,911.00000 | 1,846,000 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,911.00000 | 2,846,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 4,739.00000 | 4,804,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 0.00000 | 0,000 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,239.00000 | 1,304,000 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 2.00000 | 0,000 | 17.12 | 0.00 | 0 | 747.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 241.00000 | 304,000 | 17.12 | 0.00 | 0 | 562.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 761.00000 | 696,000 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 0.00000 | 0,000 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,761.00000 | 1,696,000 | 19.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,000 | 19.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,761.00000 | 2,696,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 1.00000 | 0,000 | 17.86 | 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 | | 290.00000 | 354,000 | 17.86 | 0.00 | 0 | 100.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 711.00000 | 646,000 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 0.00000 | 0,000 | 21.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Call | | 1,711.00000 | 1,646,000 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 19.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Call | | 2,711.00000 | 2,646,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 0.00000 | 0,000 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1,589.00000 | 1,654,000 | 37.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 411.00000 | 346,000 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 0.00000 | 0,000 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 1,411.00000 | 1,346,000 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 0,000 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 2,411.00000 | 2,346,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 0.00000 | 0,000 | 19.34 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 389.00000 | 454,000 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 611.00000 | 546,000 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 0.00000 | 0,000 | 20.42 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 1,611.00000 | 1,546,000 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 20.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 2,611.00000 | 2,546,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 34.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1,439.00000 | 1,504,000 | 34.89 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 561.00000 | 496,000 | 19.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 0.00000 | 0,000 | 19.71 | 0.00 | 0 | 670.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 1,561.00000 | 1,496,000 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 21.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 511.00000 | 446,000 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 0.00000 | 0,000 | 19.01 | 0.00 | 0 | 500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 1,511.00000 | 1,446,000 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 2,511.00000 | 2,446,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 5,639.00000 | 5,704,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 4,639.00000 | 4,704,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 361.00000 | 297,000 | 16.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 1,000 | 16.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 1,361.00000 | 1,296,000 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 0.00000 | 0,000 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 2,361.00000 | 2,296,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 4,539.00000 | 4,604,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 164.00000 | 104,000 | 14.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 3.00000 | 8,000 | 14.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 7,939.00000 | 8,004,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 1,061.00000 | 996,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 0.00000 | 0,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 2,561.00000 | 2,496,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 4,061.00000 | 3,996,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 8,189.00000 | 8,254,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 50.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,189.00000 | 5,254,000 | 50.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 811.00000 | 746,000 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 0.00000 | 0,000 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 2,311.00000 | 2,246,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,811.00000 | 3,746,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 28.00000 | 7,000 | 14.16 | 0.00 | 0 | 8,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 67.00000 | 111,000 | 14.16 | 0.00 | 0 | 200.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 0.00000 | 0,000 | 38.59 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 1,689.00000 | 1,754,000 | 38.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 4,789.00000 | 4,854,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 15.00000 | 3,000 | 14.90 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 104.00000 | 157,000 | 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 | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 8.00000 | 1,000 | 15.64 | 0.00 | 0 | 228.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 147.00000 | 205,000 | 15.64 | 0.00 | 0 | 220.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 42.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 2,089.00000 | 2,154,000 | 42.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 0.00000 | 0,000 | 42.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 1,989.00000 | 2,054,000 | 42.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 4.00000 | 0,000 | 16.38 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 193.00000 | 254,000 | 16.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 0.00000 | 0,000 | 20.08 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 439.00000 | 504,000 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 4,989.00000 | 5,054,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 0.00000 | 0,000 | 22.30 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 589.00000 | 654,000 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 50.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,239.00000 | 5,304,000 | 50.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 0.00000 | 0,000 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 839.00000 | 904,000 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 4,889.00000 | 4,954,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 0.00000 | 0,000 | 43.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 2,189.00000 | 2,254,000 | 43.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 0.00000 | 0,000 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 489.00000 | 554,000 | 20.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 50.36 | 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 | 12.40 | Put | | 4,939.00000 | 5,004,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 0.00000 | 0,000 | 21.56 | 0.00 | 0 | 40.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 539.00000 | 604,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 0.00000 | 0,000 | 23.78 | 0.00 | 0 | 279.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 689.00000 | 754,000 | 23.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,039.00000 | 5,104,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 0.00000 | 0,000 | 45.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 2,639.00000 | 2,704,000 | 45.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 0.00000 | 0,000 | 44.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 2,539.00000 | 2,604,000 | 44.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 0.00000 | 0,000 | 44.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 2,439.00000 | 2,504,000 | 44.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 0.00000 | 0,000 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 639.00000 | 704,000 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 5,439.00000 | 5,504,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 0.00000 | 0,000 | 45.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 2,739.00000 | 2,804,000 | 45.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 28.96 | 0.00 | 0 | 15,890.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,039.00000 | 1,104,000 | 28.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 50.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 5,389.00000 | 5,454,000 | 50.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 0.00000 | 0,000 | 28.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 989.00000 | 1,054,000 | 28.22 | 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 | 12.95 | Call | | 0.00000 | 0,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 5,489.00000 | 5,554,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 0.00000 | 0,000 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,089.00000 | 1,154,000 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 5,539.00000 | 5,604,000 | 50.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 46.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 2,939.00000 | 3,004,000 | 46.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 0.00000 | 0,000 | 45.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 2,839.00000 | 2,904,000 | 45.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 0,000 | 30.44 | 0.00 | 0 | 1.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,139.00000 | 1,204,000 | 30.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 5,689.00000 | 5,754,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 0.00000 | 0,000 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1,289.00000 | 1,354,000 | 32.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 6,189.00000 | 6,254,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 36.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1,539.00000 | 1,604,000 | 36.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 5,789.00000 | 5,854,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 46.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,089.00000 | 3,154,000 | 46.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 0.00000 | 0,000 | 34.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1,389.00000 | 1,454,000 | 34.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 6,139.00000 | 6,204,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 5,889.00000 | 5,954,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 47.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,189.00000 | 3,254,000 | 47.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 0.00000 | 0,000 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1,489.00000 | 1,554,000 | 35.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 5,739.00000 | 5,804,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 46.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,039.00000 | 3,104,000 | 46.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 0.00000 | 0,000 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1,339.00000 | 1,404,000 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 6,039.00000 | 6,104,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 0.00000 | 0,000 | 40.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 1,839.00000 | 1,904,000 | 40.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 0.00000 | 0,000 | 42.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 1,939.00000 | 2,004,000 | 42.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 6,339.00000 | 6,404,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 0.00000 | 0,000 | 43.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 2,139.00000 | 2,204,000 | 43.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 6,539.00000 | 6,604,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 4,439.00000 | 4,504,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 0.00000 | 0,000 | 43.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 2,339.00000 | 2,404,000 | 43.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 6,689.00000 | 6,754,000 | 50.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 4,589.00000 | 4,654,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 4,489.00000 | 4,554,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 6,439.00000 | 6,504,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 4,339.00000 | 4,404,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 4,239.00000 | 4,304,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 0.00000 | 0,000 | 43.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 2,239.00000 | 2,304,000 | 43.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 6,489.00000 | 6,554,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 4,389.00000 | 4,454,000 | 50.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 50.39 | 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 | 11.75 | Put | | 4,289.00000 | 4,354,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 4,189.00000 | 4,254,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 4,089.00000 | 4,154,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 5,839.00000 | 5,904,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 47.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,139.00000 | 3,204,000 | 47.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 37.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 1,639.00000 | 1,704,000 | 37.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 5,939.00000 | 6,004,000 | 50.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 48.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 3,439.00000 | 3,504,000 | 48.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 47.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3,339.00000 | 3,404,000 | 47.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 47.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,239.00000 | 3,304,000 | 47.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 39.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 1,739.00000 | 1,804,000 | 39.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 5,989.00000 | 6,054,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 47.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 3,289.00000 | 3,354,000 | 47.77 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 0.00000 | 0,000 | 40.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 1,789.00000 | 1,854,000 | 40.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 6,089.00000 | 6,154,000 | 50.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 3,989.00000 | 4,054,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 50.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 3,889.00000 | 3,954,000 | 50.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 49.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 3,789.00000 | 3,854,000 | 49.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 49.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 3,689.00000 | 3,754,000 | 49.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 48.98 | 0.00 | 0 | 16,483.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 3,589.00000 | 3,654,000 | 48.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 48.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 3,489.00000 | 3,554,000 | 48.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 48.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 3,389.00000 | 3,454,000 | 48.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 0.00000 | 0,000 | 41.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 1,889.00000 | 1,954,000 | 41.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 6,239.00000 | 6,304,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 4,139.00000 | 4,204,000 | 50.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 50.40 | 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 | 11.50 | Put | | 4,039.00000 | 4,104,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 3,939.00000 | 4,004,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 0.00000 | 0,000 | 50.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 3,839.00000 | 3,904,000 | 50.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 49.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 3,739.00000 | 3,804,000 | 49.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 49.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 3,639.00000 | 3,704,000 | 49.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 0.00000 | 0,000 | 42.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 2,039.00000 | 2,104,000 | 42.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,089.00000 | 5,154,000 | 50.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 46.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 2,989.00000 | 3,054,000 | 46.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 46.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 2,889.00000 | 2,954,000 | 46.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 0.00000 | 0,000 | 45.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 2,789.00000 | 2,854,000 | 45.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 0.00000 | 0,000 | 45.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 2,689.00000 | 2,754,000 | 45.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 0.00000 | 0,000 | 44.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 2,589.00000 | 2,654,000 | 44.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 0.00000 | 0,000 | 44.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2,489.00000 | 2,554,000 | 44.52 | 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 | 9.75 | Call | | 0.00000 | 0,000 | 43.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 2,289.00000 | 2,354,000 | 43.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 50.37 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 4,839.00000 | 4,904,000 | 50.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 44.12 | 0.00 | 0 | 27,500.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 2,389.00000 | 2,454,000 | 44.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.44 | Put | | 3,979.00000 | 4,044,000 | 50.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 48.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 3,539.00000 | 3,604,000 | 48.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 8,139.00000 | 8,204,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,861.00000 | 3,796,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 8,089.00000 | 8,154,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,911.00000 | 3,846,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 8,239.00000 | 8,304,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,761.00000 | 3,696,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 8,339.00000 | 8,404,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 0.00000 | 0,000 | 18.60 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 339.00000 | 404,000 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 661.00000 | 596,000 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 0.00000 | 0,000 | 21.12 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,661.00000 | 1,596,000 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 0.00000 | 0,000 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,661.00000 | 2,596,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,661.00000 | 3,596,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 8,389.00000 | 8,454,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 6,389.00000 | 6,454,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 3,611.00000 | 3,546,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 8,439.00000 | 8,504,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 3,561.00000 | 3,496,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 7,989.00000 | 8,054,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 4,011.00000 | 3,946,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 8,039.00000 | 8,104,000 | 50.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,961.00000 | 3,896,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 8,289.00000 | 8,354,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 6,289.00000 | 6,354,000 | 50.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Call | | 3,711.00000 | 3,646,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 8,489.00000 | 8,554,000 | 50.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 3,511.00000 | 3,446,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 16.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 7.52150 | 7.58640 | | 15.93 | 529,904,718.00 | 70,452 | 177,309.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 65.00000 | 56,000 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 879.00000 | 935,000 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 8,564.00000 | 8,629,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 6,564.00000 | 6,629,000 | 34.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 3,436.00000 | 3,372,000 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 1,000 | 24.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 8,614.00000 | 8,679,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 6,614.00000 | 6,679,000 | 35.02 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 3,386.00000 | 3,322,000 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 1,000 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 8,714.00000 | 8,779,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 9,014.00000 | 9,079,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 9,214.00000 | 9,279,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 36.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,214.00000 | 7,279,000 | 36.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 2.00000 | 1,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,216.00000 | 3,280,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 9,164.00000 | 9,229,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 36.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,164.00000 | 7,229,000 | 36.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 2.00000 | 1,000 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,166.00000 | 3,230,000 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,838.00000 | 1,773,000 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 2.00000 | 2,000 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,836.00000 | 2,772,000 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 1,000 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 9,114.00000 | 9,179,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 36.64 | 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 | 14.70 | Put | | 7,114.00000 | 7,179,000 | 36.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 8,914.00000 | 8,979,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 8,964.00000 | 9,029,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 8,864.00000 | 8,929,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Put | | 6,864.00000 | 6,929,000 | 35.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 319.00000 | 279,000 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 183.00000 | 208,000 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Call | | 1,142.00000 | 1,078,000 | 16.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Put | | 6.00000 | 7,000 | 16.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Call | | 2,137.00000 | 2,072,000 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Put | | 1.00000 | 1,000 | 22.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Call | | 3,136.00000 | 3,072,000 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 1,000 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 8,764.00000 | 8,829,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 6,764.00000 | 6,829,000 | 35.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Call | | 1,241.00000 | 1,177,000 | 16.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Put | | 5.00000 | 6,000 | 16.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Call | | 2,237.00000 | 2,172,000 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Put | | 1.00000 | 1,000 | 23.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Call | | 3,236.00000 | 3,172,000 | 25.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 1,000 | 25.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 8,664.00000 | 8,729,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 444.00000 | 398,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 108.00000 | 127,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 1,340.00000 | 1,276,000 | 17.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 4.00000 | 5,000 | 17.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 3,336.00000 | 3,272,000 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 1,000 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 6,714.00000 | 6,779,000 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 30.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,214.00000 | 5,279,000 | 30.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 76.00000 | 65,000 | 19.47 | 0.00 | 0 | 140.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 790.00000 | 844,000 | 19.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 410.00000 | 366,000 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 124.00000 | 145,000 | 15.92 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Call | | 1,290.00000 | 1,226,000 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Put | | 4.00000 | 5,000 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Call | | 2,287.00000 | 2,222,000 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Put | | 1.00000 | 1,000 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Call | | 3,286.00000 | 3,222,000 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 1,000 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 60.00000 | 52,000 | 20.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 924.00000 | 981,000 | 20.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 39.00000 | 33,000 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,203.00000 | 1,262,000 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 36.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 7,014.00000 | 7,079,000 | 36.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 6,964.00000 | 7,029,000 | 36.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 3,964.00000 | 4,029,000 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 36.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 6,914.00000 | 6,979,000 | 36.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 41.00000 | 36,000 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 1,155.00000 | 1,215,000 | 21.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 900.00000 | 841,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 14.00000 | 20,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Call | | 1,887.00000 | 1,823,000 | 21.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Put | | 1.00000 | 2,000 | 21.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Call | | 2,886.00000 | 2,822,000 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 1,000 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 56.00000 | 48,000 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 970.00000 | 1,027,000 | 20.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 292.00000 | 253,000 | 15.93 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 206.00000 | 232,000 | 15.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 2,087.00000 | 2,022,000 | 22.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 1.00000 | 1,000 | 22.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 3,086.00000 | 3,022,000 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 1,000 | 26.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 31.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 5,464.00000 | 5,529,000 | 31.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 4,464.00000 | 4,529,000 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 1.00000 | 1,000 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 3,465.00000 | 3,530,000 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 52.00000 | 44,000 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,016.00000 | 1,073,000 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 267.00000 | 232,000 | 16.15 | 0.00 | 0 | 30.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 231.00000 | 261,000 | 16.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 1,044.00000 | 981,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 8.00000 | 10,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 2,037.00000 | 1,972,000 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 1.00000 | 1,000 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 3,036.00000 | 2,972,000 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 1,000 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 5,514.00000 | 5,579,000 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 4,514.00000 | 4,579,000 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1.00000 | 1,000 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 3,515.00000 | 3,580,000 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 48.00000 | 41,000 | 20.79 | 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 | 8.60 | Put | | 1,062.00000 | 1,120,000 | 20.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 994.00000 | 934,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 8.00000 | 13,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 1,987.00000 | 1,922,000 | 22.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 1.00000 | 1,000 | 22.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 2,986.00000 | 2,922,000 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 1,000 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 31.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 5,564.00000 | 5,629,000 | 31.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 1.00000 | 1,000 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 3,565.00000 | 3,630,000 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 45.00000 | 38,000 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,109.00000 | 1,167,000 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 947.00000 | 887,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 11.00000 | 16,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 1,937.00000 | 1,873,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 1.00000 | 2,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 2,936.00000 | 2,872,000 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 1,000 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 5,714.00000 | 5,779,000 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 4,714.00000 | 4,779,000 | 29.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 1.00000 | 1,000 | 26.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 3,715.00000 | 3,780,000 | 26.88 | 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 | 8.80 | Call | | 36.00000 | 31,000 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,250.00000 | 1,310,000 | 21.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 173.00000 | 151,000 | 17.25 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 387.00000 | 430,000 | 17.25 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 808.00000 | 751,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 22.00000 | 30,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 1,788.00000 | 1,723,000 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 2.00000 | 2,000 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 2,786.00000 | 2,722,000 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 1,000 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 159.00000 | 139,000 | 17.47 | 0.00 | 0 | 450.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 423.00000 | 468,000 | 17.47 | 0.00 | 0 | 430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 763.00000 | 707,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 27.00000 | 36,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 1,738.00000 | 1,673,000 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 2.00000 | 2,000 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 2,736.00000 | 2,672,000 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 1,000 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 5,814.00000 | 5,879,000 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 1.00000 | 0,000 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 3,815.00000 | 3,879,000 | 26.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 31.00000 | 27,000 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 1,345.00000 | 1,406,000 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 146.00000 | 127,000 | 17.70 | 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 | | 460.00000 | 506,000 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 719.00000 | 664,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 33.00000 | 43,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,688.00000 | 1,623,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 2.00000 | 2,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,686.00000 | 2,622,000 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 1,000 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 32.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 5,914.00000 | 5,979,000 | 32.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 3,914.00000 | 3,979,000 | 27.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 33.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 6,114.00000 | 6,179,000 | 33.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 30.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 5,114.00000 | 5,179,000 | 30.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 4,114.00000 | 4,179,000 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 2.00000 | 1,000 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 3,116.00000 | 3,180,000 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 6,064.00000 | 6,129,000 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 5,064.00000 | 5,129,000 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 4,064.00000 | 4,129,000 | 27.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 516.00000 | 467,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 80.00000 | 96,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 1,439.00000 | 1,375,000 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 3.00000 | 4,000 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 2,437.00000 | 2,372,000 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 1.00000 | 1,000 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 6,014.00000 | 6,079,000 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 4,014.00000 | 4,079,000 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 2.00000 | 2,000 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,016.00000 | 3,081,000 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 24.00000 | 21,000 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 1,538.00000 | 1,600,000 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Call | | 105.00000 | 91,000 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Put | | 619.00000 | 670,000 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 554.00000 | 504,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 68.00000 | 83,000 | 15.90 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 1,489.00000 | 1,424,000 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 3.00000 | 3,000 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 2,487.00000 | 2,422,000 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 1,000 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 5,864.00000 | 5,929,000 | 32.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 27.05 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 3,864.00000 | 3,929,000 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 135.00000 | 117,000 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 499.00000 | 546,000 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 676.00000 | 622,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 40.00000 | 51,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,638.00000 | 1,574,000 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 2.00000 | 3,000 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,636.00000 | 2,572,000 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 1,000 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 5,764.00000 | 5,829,000 | 32.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 4,764.00000 | 4,829,000 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 1.00000 | 0,000 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 3,765.00000 | 3,829,000 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 29.00000 | 25,000 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,393.00000 | 1,454,000 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 34.00000 | 29,000 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,298.00000 | 1,358,000 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,414.00000 | 5,479,000 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 4,414.00000 | 4,479,000 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 28.00000 | 24,000 | 22.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 1,442.00000 | 1,503,000 | 22.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 634.00000 | 581,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 48.00000 | 60,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,588.00000 | 1,524,000 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 2.00000 | 3,000 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 5,614.00000 | 5,679,000 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1.00000 | 1,000 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 3,615.00000 | 3,680,000 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 21.00000 | 18,000 | 23.45 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 1,635.00000 | 1,697,000 | 23.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 479.00000 | 432,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 93.00000 | 111,000 | 15.91 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 1,389.00000 | 1,325,000 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 3.00000 | 4,000 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 2,387.00000 | 2,322,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 1.00000 | 1,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 4,264.00000 | 4,329,000 | 28.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 20.00000 | 17,000 | 23.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 1,684.00000 | 1,746,000 | 23.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 26.00000 | 22,000 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 1,490.00000 | 1,551,000 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 378.00000 | 335,000 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 142.00000 | 164,000 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 39.24 | 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 | 15.50 | Put | | 7,914.00000 | 7,979,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 6,414.00000 | 6,479,000 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 4,914.00000 | 4,979,000 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 1.00000 | 1,000 | 26.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,415.00000 | 3,480,000 | 26.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 1,093.00000 | 1,029,000 | 15.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 7.00000 | 8,000 | 15.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,586.00000 | 2,522,000 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 1,000 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 4,086.00000 | 4,022,000 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 1,000 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 8,164.00000 | 8,229,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 6,664.00000 | 6,729,000 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1.00000 | 1,000 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 3,665.00000 | 3,730,000 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 82.00000 | 71,000 | 19.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 746.00000 | 800,000 | 19.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 853.00000 | 795,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 17.00000 | 24,000 | 15.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 2,337.00000 | 2,272,000 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 1.00000 | 1,000 | 23.55 | 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 | 3.75 | Call | | 3,836.00000 | 3,772,000 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 1,000 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 19.00000 | 16,000 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 1,733.00000 | 1,795,000 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 243.00000 | 213,000 | 16.37 | 0.00 | 0 | 390.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 257.00000 | 292,000 | 16.37 | 0.00 | 0 | 130.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 4,664.00000 | 4,729,000 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 28.24 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 4,314.00000 | 4,379,000 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 23.00000 | 20,000 | 23.23 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 1,587.00000 | 1,649,000 | 23.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 18.00000 | 15,000 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1,782.00000 | 1,844,000 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Call | | 223.00000 | 196,000 | 16.59 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Put | | 287.00000 | 325,000 | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 4,614.00000 | 4,679,000 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 14.00000 | 11,000 | 24.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 2,028.00000 | 2,090,000 | 24.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 15.00000 | 13,000 | 24.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 1,929.00000 | 1,992,000 | 24.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 205.00000 | 179,000 | 16.81 | 0.00 | 0 | 10,600.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 319.00000 | 358,000 | 16.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 13.00000 | 10,000 | 24.95 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 2,077.00000 | 2,139,000 | 24.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 14.00000 | 12,000 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 1,978.00000 | 2,041,000 | 24.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 16.00000 | 14,000 | 24.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 1,880.00000 | 1,943,000 | 24.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 188.00000 | 165,000 | 17.03 | 0.00 | 0 | 33.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 352.00000 | 394,000 | 17.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 4,964.00000 | 5,029,000 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 97.00000 | 83,000 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 661.00000 | 712,000 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,164.00000 | 5,229,000 | 30.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 2.00000 | 2,000 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 3,066.00000 | 3,131,000 | 26.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 2.00000 | 2,000 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 2,966.00000 | 3,031,000 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 3.00000 | 2,000 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 2,867.00000 | 2,931,000 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 70.00000 | 60,000 | 19.69 | 0.00 | 0 | 1,900.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 834.00000 | 889,000 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 30.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 5,014.00000 | 5,079,000 | 30.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 3.00000 | 2,000 | 25.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 2,917.00000 | 2,981,000 | 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 | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 3.00000 | 3,000 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 2,817.00000 | 2,882,000 | 25.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 89.00000 | 77,000 | 19.02 | 0.00 | 0 | 135.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 703.00000 | 756,000 | 19.02 | 0.00 | 0 | 6.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 4,864.00000 | 4,929,000 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 3.00000 | 3,000 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 2,767.00000 | 2,832,000 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 4.00000 | 3,000 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 2,668.00000 | 2,732,000 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 5.00000 | 4,000 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 2,569.00000 | 2,633,000 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 6.00000 | 5,000 | 25.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 2,470.00000 | 2,534,000 | 25.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 7.00000 | 6,000 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 2,371.00000 | 2,435,000 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 9.00000 | 7,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2,273.00000 | 2,336,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 10.00000 | 8,000 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 2,174.00000 | 2,237,000 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 114.00000 | 99,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 578.00000 | 628,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 28.94 | 0.00 | 0 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 4,564.00000 | 4,629,000 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 17.00000 | 15,000 | 24.33 | 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 | | 1,831.00000 | 1,894,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 29.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 4,814.00000 | 4,879,000 | 29.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 4.00000 | 3,000 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 2,718.00000 | 2,782,000 | 25.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 5.00000 | 4,000 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 2,619.00000 | 2,683,000 | 25.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 6.00000 | 4,000 | 25.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 2,520.00000 | 2,583,000 | 25.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 8.00000 | 6,000 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 2,322.00000 | 2,385,000 | 25.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 10.00000 | 8,000 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2,224.00000 | 2,287,000 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 11.00000 | 9,000 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 2,125.00000 | 2,188,000 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 124.00000 | 107,000 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 538.00000 | 586,000 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 7.00000 | 5,000 | 25.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 2,421.00000 | 2,484,000 | 25.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 8,114.00000 | 8,179,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Call | | 3,886.00000 | 3,822,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 1,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 6,164.00000 | 6,229,000 | 33.56 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 4,164.00000 | 4,229,000 | 27.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 8,214.00000 | 8,279,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 6,214.00000 | 6,279,000 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 4,214.00000 | 4,279,000 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 3,786.00000 | 3,722,000 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 1,000 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 8,364.00000 | 8,429,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 34.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 6,364.00000 | 6,429,000 | 34.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 4,364.00000 | 4,429,000 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,636.00000 | 3,572,000 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 1,000 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 8,264.00000 | 8,329,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 6,264.00000 | 6,329,000 | 33.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 3,736.00000 | 3,672,000 | 22.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 1,000 | 22.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 39.24 | 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 | 17.50 | Put | | 9,914.00000 | 9,979,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 8,314.00000 | 8,379,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 6,314.00000 | 6,379,000 | 34.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,686.00000 | 3,622,000 | 22.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 1,000 | 22.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 8,414.00000 | 8,479,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Call | | 3,586.00000 | 3,522,000 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 1,000 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 8,464.00000 | 8,529,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 34.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 6,464.00000 | 6,529,000 | 34.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 593.00000 | 542,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 57.00000 | 71,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 1,539.00000 | 1,474,000 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 3.00000 | 3,000 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 2,536.00000 | 2,472,000 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 1,000 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 3,536.00000 | 3,472,000 | 23.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 1,000 | 23.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 8,014.00000 | 8,079,000 | 39.24 | 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 | 3.60 | Call | | 3,986.00000 | 3,922,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 1,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 8,064.00000 | 8,129,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 3,936.00000 | 3,872,000 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 1,000 | 21.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 8,514.00000 | 8,579,000 | 39.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 6,514.00000 | 6,579,000 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 3,486.00000 | 3,422,000 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 1,000 | 23.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 348.00000 | 306,000 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 162.00000 | 185,000 | 15.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.65000 | 7.71520 | | 17.26 | 2,677,500.00 | 350 | 9,247.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Put | | 8,135.00000 | 8,200,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Call | | 1.00000 | 1,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Put | | 6,136.00000 | 6,201,000 | 28.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Call | | 14.00000 | 12,000 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Put | | 4,149.00000 | 4,212,000 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Call | | 60.00000 | 54,000 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Put | | 2,195.00000 | 2,254,000 | 24.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Call | | 930.00000 | 875,000 | 16.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Put | | 65.00000 | 75,000 | 16.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Call | | 1,873.00000 | 1,808,000 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Put | | 8.00000 | 8,000 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Call | | 2,866.00000 | 2,801,000 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 1,000 | 23.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Call | | 3,865.00000 | 3,800,000 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Put | | 8,085.00000 | 8,150,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Call | | 1.00000 | 1,000 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Put | | 6,086.00000 | 6,151,000 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Call | | 15.00000 | 13,000 | 29.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Put | | 4,100.00000 | 4,163,000 | 29.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Call | | 62.00000 | 56,000 | 24.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Put | | 2,147.00000 | 2,206,000 | 24.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Call | | 349.00000 | 320,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Put | | 434.00000 | 470,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Call | | 971.00000 | 915,000 | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Put | | 56.00000 | 65,000 | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Call | | 1,922.00000 | 1,857,000 | 19.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Put | | 7.00000 | 7,000 | 19.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Call | | 2,916.00000 | 2,851,000 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 1,000 | 24.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Call | | 3,915.00000 | 3,850,000 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Call | | 332.00000 | 304,000 | 17.98 | 0.00 | 0 | 509.00 |

| 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 | 7.85 | Put | | 467.00000 | 504,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Put | | 8,185.00000 | 8,250,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Call | | 1.00000 | 1,000 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Put | | 6,186.00000 | 6,251,000 | 28.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Call | | 13.00000 | 11,000 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Put | | 4,198.00000 | 4,261,000 | 28.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Call | | 57.00000 | 51,000 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Put | | 2,242.00000 | 2,301,000 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Call | | 315.00000 | 288,000 | 18.16 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Put | | 500.00000 | 538,000 | 18.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Call | | 889.00000 | 836,000 | 16.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Put | | 74.00000 | 86,000 | 16.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Call | | 1,823.00000 | 1,759,000 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Put | | 8.00000 | 9,000 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Call | | 2,816.00000 | 2,751,000 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 1,000 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Call | | 3,815.00000 | 3,750,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Put | | 8,235.00000 | 8,300,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Call | | 1.00000 | 1,000 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Put | | 6,236.00000 | 6,301,000 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Call | | 12.00000 | 11,000 | 28.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Put | | 4,247.00000 | 4,311,000 | 28.95 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Call | | 55.00000 | 49,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Put | | 2,290.00000 | 2,349,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Call | | 299.00000 | 274,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Put | | 534.00000 | 574,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Call | | 850.00000 | 797,000 | 16.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Put | | 85.00000 | 97,000 | 16.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Call | | 1,774.00000 | 1,710,000 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Put | | 9.00000 | 10,000 | 18.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Call | | 2,767.00000 | 2,701,000 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Put | | 2.00000 | 1,000 | 23.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Call | | 3,765.00000 | 3,700,000 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 27.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Put | | 8,335.00000 | 8,400,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Call | | 1.00000 | 1,000 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Put | | 6,336.00000 | 6,401,000 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Call | | 11.00000 | 9,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Put | | 4,346.00000 | 4,409,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Call | | 51.00000 | 45,000 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Put | | 2,386.00000 | 2,445,000 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Call | | 270.00000 | 247,000 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Put | | 605.00000 | 647,000 | 18.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Call | | 774.00000 | 723,000 | 16.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Put | | 109.00000 | 123,000 | 16.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Call | | 1,676.00000 | 1,612,000 | 18.24 | 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 | 13/09/2010 | Foreign Exchange Future | 6.05 | Put | | 11.00000 | 12,000 | 18.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Call | | 2,667.00000 | 2,602,000 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Put | | 2.00000 | 2,000 | 22.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Call | | 3,665.00000 | 3,600,000 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Put | | 8,385.00000 | 8,450,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Call | | 1.00000 | 1,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Put | | 6,386.00000 | 6,451,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Call | | 10.00000 | 9,000 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Put | | 4,395.00000 | 4,459,000 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Call | | 49.00000 | 44,000 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Put | | 2,434.00000 | 2,494,000 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Call | | 257.00000 | 235,000 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Put | | 642.00000 | 685,000 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Call | | 737.00000 | 688,000 | 16.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Put | | 122.00000 | 138,000 | 16.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Call | | 1,628.00000 | 1,564,000 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Put | | 13.00000 | 14,000 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Call | | 2,617.00000 | 2,552,000 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Put | | 2.00000 | 2,000 | 22.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Call | | 3,615.00000 | 3,550,000 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Put | | 8,435.00000 | 8,500,000 | 30.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Call | | 1.00000 | 1,000 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Put | | 6,436.00000 | 6,501,000 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Call | | 10.00000 | 8,000 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Put | | 4,445.00000 | 4,508,000 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Call | | 47.00000 | 42,000 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Put | | 2,482.00000 | 2,542,000 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Call | | 245.00000 | 223,000 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Put | | 680.00000 | 723,000 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Call | | 702.00000 | 654,000 | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Put | | 137.00000 | 154,000 | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Call | | 1,579.00000 | 1,515,000 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Put | | 14.00000 | 15,000 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Call | | 2,567.00000 | 2,502,000 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Put | | 2.00000 | 2,000 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Call | | 3,565.00000 | 3,500,000 | 27.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 27.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Put | | 8,585.00000 | 8,650,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Call | | 1.00000 | 1,000 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Put | | 6,586.00000 | 6,651,000 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Call | | 8.00000 | 7,000 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Put | | 4,593.00000 | 4,657,000 | 28.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Call | | 42.00000 | 37,000 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Put | | 2,627.00000 | 2,687,000 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Call | | 603.00000 | 558,000 | 16.79 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Put | | 188.00000 | 208,000 | 16.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Call | | 1,434.00000 | 1,371,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Put | | 19.00000 | 21,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Call | | 2,418.00000 | 2,353,000 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Put | | 3.00000 | 3,000 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Call | | 3,416.00000 | 3,350,000 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Put | | 1.00000 | 0,000 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Put | | 8,535.00000 | 8,600,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Call | | 1.00000 | 1,000 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Put | | 6,536.00000 | 6,601,000 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Call | | 8.00000 | 7,000 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Put | | 4,543.00000 | 4,607,000 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Call | | 43.00000 | 39,000 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Put | | 2,578.00000 | 2,639,000 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Call | | 222.00000 | 202,000 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Put | | 757.00000 | 802,000 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Call | | 635.00000 | 589,000 | 16.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Put | | 170.00000 | 189,000 | 16.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Call | | 1,482.00000 | 1,419,000 | 17.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Put | | 17.00000 | 19,000 | 17.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Call | | 2,468.00000 | 2,403,000 | 21.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Put | | 3.00000 | 3,000 | 21.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Call | | 3,465.00000 | 3,400,000 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 26.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Put | | 8,685.00000 | 8,750,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Call | | 1.00000 | 1,000 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Put | | 6,686.00000 | 6,751,000 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Call | | 7.00000 | 6,000 | 28.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Put | | 4,692.00000 | 4,756,000 | 28.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Call | | 39.00000 | 35,000 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Put | | 2,724.00000 | 2,785,000 | 26.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Call | | 192.00000 | 174,000 | 19.97 | 0.00 | 0 | 585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Put | | 877.00000 | 924,000 | 19.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Call | | 542.00000 | 500,000 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Put | | 227.00000 | 250,000 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Call | | 1,338.00000 | 1,275,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Put | | 23.00000 | 25,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Call | | 2,318.00000 | 2,253,000 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Put | | 3.00000 | 3,000 | 21.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Call | | 3,316.00000 | 3,250,000 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Put | | 1.00000 | 0,000 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Call | | 211.00000 | 192,000 | 19.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Put | | 796.00000 | 842,000 | 19.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Put | | 7,985.00000 | 8,050,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Call | | 1.00000 | 1,000 | 27.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Put | | 5,986.00000 | 6,051,000 | 27.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Call | | 17.00000 | 15,000 | 29.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Put | | 4,002.00000 | 4,065,000 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Call | | 68.00000 | 61,000 | 24.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Put | | 2,053.00000 | 2,111,000 | 24.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Call | | 387.00000 | 356,000 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Put | | 372.00000 | 406,000 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Call | | 1,057.00000 | 999,000 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Put | | 42.00000 | 49,000 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Call | | 2,021.00000 | 1,956,000 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Put | | 6.00000 | 6,000 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Call | | 3,016.00000 | 2,951,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 1,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Call | | 4,015.00000 | 3,950,000 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 29.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Put | | 8,035.00000 | 8,100,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Call | | 1.00000 | 1,000 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Put | | 6,036.00000 | 6,101,000 | 27.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Call | | 16.00000 | 14,000 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Put | | 4,051.00000 | 4,114,000 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Call | | 65.00000 | 58,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Put | | 2,100.00000 | 2,158,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Call | | 368.00000 | 337,000 | 17.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Put | | 403.00000 | 437,000 | 17.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Call | | 1,014.00000 | 957,000 | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Put | | 49.00000 | 57,000 | 16.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Call | | 1,971.00000 | 1,906,000 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Put | | 6.00000 | 6,000 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Call | | 2,966.00000 | 2,901,000 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 1,000 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Call | | 3,965.00000 | 3,900,000 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 28.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Put | | 8,285.00000 | 8,350,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Call | | 1.00000 | 1,000 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Put | | 6,286.00000 | 6,351,000 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Call | | 12.00000 | 10,000 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Put | | 4,297.00000 | 4,360,000 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Call | | 53.00000 | 47,000 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Put | | 2,338.00000 | 2,397,000 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Call | | 284.00000 | 260,000 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Put | | 569.00000 | 610,000 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Call | | 811.00000 | 760,000 | 16.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Put | | 96.00000 | 110,000 | 16.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Call | | 1,725.00000 | 1,661,000 | 18.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Put | | 10.00000 | 11,000 | 18.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Call | | 2,717.00000 | 2,652,000 | 23.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Put | | 2.00000 | 2,000 | 23.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Call | | 3,715.00000 | 3,650,000 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 27.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Put | | 8,485.00000 | 8,550,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Call | | 1.00000 | 1,000 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Put | | 6,486.00000 | 6,551,000 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Call | | 9.00000 | 8,000 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Put | | 4,494.00000 | 4,558,000 | 28.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 45.00000 | 40,000 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 2,530.00000 | 2,590,000 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Call | | 233.00000 | 212,000 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Put | | 718.00000 | 762,000 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Call | | 668.00000 | 621,000 | 16.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Put | | 153.00000 | 171,000 | 16.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Call | | 1,530.00000 | 1,467,000 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Put | | 15.00000 | 17,000 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Call | | 2,517.00000 | 2,452,000 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Put | | 2.00000 | 2,000 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Call | | 3,515.00000 | 3,450,000 | 26.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 26.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Put | | 8,635.00000 | 8,700,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Call | | 1.00000 | 1,000 | 28.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Put | | 6,636.00000 | 6,701,000 | 28.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Call | | 7.00000 | 6,000 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Put | | 4,642.00000 | 4,706,000 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Call | | 40.00000 | 36,000 | 26.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Put | | 2,675.00000 | 2,736,000 | 26.11 | 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 | 8.35 | Call | | 201.00000 | 183,000 | 19.79 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Put | | 836.00000 | 883,000 | 19.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Call | | 572.00000 | 529,000 | 16.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Put | | 207.00000 | 229,000 | 16.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Call | | 1,386.00000 | 1,323,000 | 17.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Put | | 21.00000 | 23,000 | 17.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Call | | 2,368.00000 | 2,303,000 | 21.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Put | | 3.00000 | 3,000 | 21.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Call | | 3,366.00000 | 3,300,000 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Put | | 1.00000 | 0,000 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Call | | 89.00000 | 81,000 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Put | | 1,674.00000 | 1,731,000 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Call | | 100.00000 | 91,000 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Put | | 1,535.00000 | 1,591,000 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Put | | 1,002.00000 | 1,052,000 | 20.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Call | | 167.00000 | 152,000 | 20.51 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Put | | 1,131.00000 | 1,182,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Call | | 146.00000 | 132,000 | 21.05 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.10 | Call | | 104.00000 | 94,000 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.10 | Put | | 1,489.00000 | 1,544,000 | 22.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.00 | Call | | 113.00000 | 102,000 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.00 | Put | | 1,398.00000 | 1,452,000 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 145,000 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 1,095,000 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.77700 | 7.84340 | | 17.76 | 3,888,500.00 | 500 | 3,183.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 2.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 8,109.00000 | 8,174,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 17.00000 | 14,000 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 6,124.00000 | 6,187,000 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 44.00000 | 40,000 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 4,151.00000 | 4,213,000 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 119.00000 | 109,000 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,226.00000 | 2,282,000 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 450.00000 | 419,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 557.00000 | 592,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 1,011.00000 | 958,000 | 16.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 118.00000 | 131,000 | 16.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 1,909.00000 | 1,845,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 16.00000 | 18,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 2,897.00000 | 2,831,000 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 4.00000 | 4,000 | 22.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 3,894.00000 | 3,828,000 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 1.00000 | 1,000 | 27.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 285.00000 | 264,000 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 992.00000 | 1,037,000 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 8,158.00000 | 8,224,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 16.00000 | 14,000 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 6,173.00000 | 6,237,000 | 30.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 43.00000 | 39,000 | 28.61 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,200.00000 | 4,262,000 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 115.00000 | 106,000 | 24.27 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,272.00000 | 2,329,000 | 24.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 974.00000 | 922,000 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 131.00000 | 145,000 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 1,861.00000 | 1,797,000 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 18.00000 | 20,000 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 2,848.00000 | 2,781,000 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 5.00000 | 4,000 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 3,844.00000 | 3,778,000 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 1.00000 | 1,000 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 8,208.00000 | 8,274,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 15.00000 | 13,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 6,222.00000 | 6,286,000 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 42.00000 | 38,000 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 4,249.00000 | 4,311,000 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 112.00000 | 103,000 | 24.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 2,319.00000 | 2,376,000 | 24.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 416.00000 | 387,000 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 623.00000 | 660,000 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 938.00000 | 887,000 | 16.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 145.00000 | 160,000 | 16.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 1,813.00000 | 1,749,000 | 17.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 20.00000 | 22,000 | 17.60 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 2,798.00000 | 2,731,000 | 21.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 5.00000 | 4,000 | 21.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 3,794.00000 | 3,728,000 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 1.00000 | 1,000 | 26.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 8,258.00000 | 8,324,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 14.00000 | 12,000 | 30.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 6,271.00000 | 6,335,000 | 30.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 41.00000 | 37,000 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 4,298.00000 | 4,360,000 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 109.00000 | 100,000 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 2,366.00000 | 2,423,000 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 400.00000 | 372,000 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 657.00000 | 695,000 | 18.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 902.00000 | 852,000 | 16.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 159.00000 | 175,000 | 16.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 1,765.00000 | 1,702,000 | 17.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 22.00000 | 25,000 | 17.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 2,748.00000 | 2,682,000 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 5.00000 | 5,000 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 3,744.00000 | 3,678,000 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 1.00000 | 1,000 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 432.00000 | 402,000 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 589.00000 | 625,000 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 1.00000 | 1,000 | 28.16 | 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 | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 8,308.00000 | 8,374,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 14.00000 | 12,000 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 6,321.00000 | 6,385,000 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 40.00000 | 36,000 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 4,347.00000 | 4,409,000 | 28.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 106.00000 | 97,000 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 2,413.00000 | 2,470,000 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 385.00000 | 357,000 | 18.95 | 0.00 | 0 | 4,400.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Put | | 692.00000 | 730,000 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 868.00000 | 819,000 | 16.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 175.00000 | 192,000 | 16.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 1,718.00000 | 1,654,000 | 17.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 25.00000 | 27,000 | 17.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 2,698.00000 | 2,632,000 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 5.00000 | 5,000 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 3,695.00000 | 3,628,000 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 2.00000 | 1,000 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 8,358.00000 | 8,424,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 13.00000 | 11,000 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 6,370.00000 | 6,434,000 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 39.00000 | 35,000 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 4,396.00000 | 4,458,000 | 28.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 103.00000 | 94,000 | 24.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 2,460.00000 | 2,517,000 | 24.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 370.00000 | 344,000 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 727.00000 | 767,000 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 835.00000 | 787,000 | 16.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 192.00000 | 210,000 | 16.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 1,670.00000 | 1,607,000 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 27.00000 | 30,000 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 2,649.00000 | 2,583,000 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 6.00000 | 6,000 | 20.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 3,645.00000 | 3,578,000 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 2.00000 | 1,000 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 8,408.00000 | 8,474,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 12.00000 | 10,000 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 6,419.00000 | 6,483,000 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 38.00000 | 35,000 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 4,445.00000 | 4,508,000 | 28.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 100.00000 | 92,000 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 2,507.00000 | 2,565,000 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 356.00000 | 331,000 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 763.00000 | 804,000 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 802.00000 | 755,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 209.00000 | 228,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 1,623.00000 | 1,560,000 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 30.00000 | 33,000 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 2,599.00000 | 2,533,000 | 20.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 6.00000 | 6,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 3,595.00000 | 3,528,000 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 2.00000 | 1,000 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 8,608.00000 | 8,674,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 10.00000 | 8,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 6,617.00000 | 6,681,000 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 34.00000 | 31,000 | 29.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Put | | 4,641.00000 | 4,704,000 | 29.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 89.00000 | 82,000 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 2,696.00000 | 2,755,000 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 307.00000 | 284,000 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 914.00000 | 957,000 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 682.00000 | 639,000 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 289.00000 | 312,000 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 1,438.00000 | 1,376,000 | 16.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 45.00000 | 49,000 | 16.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 2,401.00000 | 2,335,000 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 8.00000 | 8,000 | 19.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 3,395.00000 | 3,329,000 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 2.00000 | 2,000 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 8,558.00000 | 8,624,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 10.00000 | 9,000 | 30.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 6,567.00000 | 6,632,000 | 30.16 | 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 | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 35.00000 | 32,000 | 29.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 4,592.00000 | 4,655,000 | 29.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 92.00000 | 84,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 2,649.00000 | 2,707,000 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 318.00000 | 295,000 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 875.00000 | 918,000 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 711.00000 | 666,000 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 268.00000 | 289,000 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 1,484.00000 | 1,422,000 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 41.00000 | 45,000 | 16.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 2,450.00000 | 2,384,000 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 7.00000 | 7,000 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 3,445.00000 | 3,379,000 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 2.00000 | 2,000 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 275.00000 | 255,000 | 20.29 | 0.00 | 0 | 117.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 1,032.00000 | 1,078,000 | 20.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 8,658.00000 | 8,724,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 9.00000 | 8,000 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 6,666.00000 | 6,731,000 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 33.00000 | 31,000 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 4,690.00000 | 4,754,000 | 29.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 87.00000 | 80,000 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 2,744.00000 | 2,803,000 | 25.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 296.00000 | 274,000 | 19.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 953.00000 | 997,000 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 655.00000 | 612,000 | 17.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 312.00000 | 335,000 | 17.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 1,393.00000 | 1,331,000 | 16.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 50.00000 | 54,000 | 16.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 2,351.00000 | 2,285,000 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 8.00000 | 8,000 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 3,345.00000 | 3,279,000 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 2.00000 | 2,000 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 343.00000 | 318,000 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 800.00000 | 841,000 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 2.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 8,009.00000 | 8,074,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 19.00000 | 16,000 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 6,026.00000 | 6,089,000 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 47.00000 | 42,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 4,054.00000 | 4,115,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 126.00000 | 116,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,133.00000 | 2,189,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 487.00000 | 453,000 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 494.00000 | 526,000 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 1,087.00000 | 1,033,000 | 16.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 94.00000 | 106,000 | 16.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 2,006.00000 | 1,941,000 | 17.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 13.00000 | 14,000 | 17.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 2,997.00000 | 2,930,000 | 22.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 4.00000 | 3,000 | 22.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 3,994.00000 | 3,928,000 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 1.00000 | 1,000 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 2.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 8,059.00000 | 8,124,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 18.00000 | 15,000 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 6,075.00000 | 6,138,000 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 45.00000 | 41,000 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 4,102.00000 | 4,164,000 | 28.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 123.00000 | 113,000 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,180.00000 | 2,236,000 | 24.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 468.00000 | 436,000 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 525.00000 | 559,000 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 1,049.00000 | 995,000 | 16.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 106.00000 | 118,000 | 16.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 1,957.00000 | 1,893,000 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 14.00000 | 16,000 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 2,947.00000 | 2,881,000 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 4.00000 | 4,000 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 3,944.00000 | 3,878,000 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 1.00000 | 1,000 | 27.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 8,458.00000 | 8,524,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 12.00000 | 10,000 | 30.31 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 6,469.00000 | 6,533,000 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 37.00000 | 34,000 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 4,494.00000 | 4,557,000 | 29.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 97.00000 | 89,000 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 2,554.00000 | 2,612,000 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 771.00000 | 725,000 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 228.00000 | 248,000 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 1,577.00000 | 1,514,000 | 17.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 34.00000 | 37,000 | 17.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 2,550.00000 | 2,483,000 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 7.00000 | 6,000 | 20.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 3,545.00000 | 3,478,000 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 2.00000 | 1,000 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 1,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 8,508.00000 | 8,574,000 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 11.00000 | 9,000 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 6,518.00000 | 6,582,000 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 36.00000 | 33,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 4,543.00000 | 4,606,000 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 94.00000 | 87,000 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 2,601.00000 | 2,660,000 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 330.00000 | 307,000 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 837.00000 | 880,000 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 741.00000 | 695,000 | 17.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 248.00000 | 268,000 | 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 | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 1,530.00000 | 1,468,000 | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 37.00000 | 41,000 | 17.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 2,500.00000 | 2,434,000 | 20.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 7.00000 | 7,000 | 20.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 3,495.00000 | 3,429,000 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 2.00000 | 2,000 | 25.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 5.00000 | 4,000 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 7,212.00000 | 7,277,000 | 29.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 26.00000 | 24,000 | 30.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 5,233.00000 | 5,297,000 | 30.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 66.00000 | 61,000 | 26.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 3,273.00000 | 3,334,000 | 26.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 202.00000 | 187,000 | 21.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 1,409.00000 | 1,460,000 | 21.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 4,793.00000 | 4,727,000 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 28.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 1,453.00000 | 1,504,000 | 21.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 196.00000 | 181,000 | 21.77 | 0.00 | 0 | 330.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Call | | 153.00000 | 142,000 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Put | | 1,810.00000 | 1,865,000 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 184.00000 | 170,000 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 1,541.00000 | 1,593,000 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 149.00000 | 138,000 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 1,856.00000 | 1,911,000 | 23.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.80 | Call | | 0.00000 | 472,000 | 17.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.80 | Put | | 0.00000 | 495,000 | 17.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.90440 | 7.97260 | | 18.16 | 39,522.00 | 5 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.00 | Call | | 561.00000 | 525,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.00 | Put | | 588.00000 | 621,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Call | | 539.00000 | 504,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Put | | 616.00000 | 650,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Call | | 585.00000 | 548,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Put | | 562.00000 | 594,000 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | | | 11.19760 | 11.19250 | | 11.77 | 118,112,284.80 | 10,548 | 5,166.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.00 | Put | | 10,808.00000 | 10,802,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 8,808.00000 | 8,802,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 56.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 6,808.00000 | 6,802,000 | 56.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 53.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 4,808.00000 | 4,802,000 | 53.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 42.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 2,808.00000 | 2,802,000 | 42.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 34.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 1,808.00000 | 1,802,000 | 34.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 808.00000 | 802,000 | 21.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 205.00000 | 202,000 | 13.47 | 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 | 11.00 | Put | | 13.00000 | 4,000 | 13.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 1,193.00000 | 1,198,000 | 20.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 1.00000 | 0,000 | 20.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.15 | Put | | 10,958.00000 | 10,952,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.15 | Put | | 8,958.00000 | 8,952,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 57.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.15 | Put | | 6,958.00000 | 6,952,000 | 57.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 53.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 4,958.00000 | 4,952,000 | 53.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 43.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 2,958.00000 | 2,952,000 | 43.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 36.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 1,958.00000 | 1,952,000 | 36.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 958.00000 | 952,000 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 85.00000 | 77,000 | 12.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 43.00000 | 29,000 | 12.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 1,043.00000 | 1,048,000 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 1.00000 | 0,000 | 20.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.10 | Put | | 10,908.00000 | 10,902,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 8,908.00000 | 8,902,000 | 57.47 | 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 | 18.10 | Call | | 0.00000 | 0,000 | 57.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 6,908.00000 | 6,902,000 | 57.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 53.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 4,908.00000 | 4,902,000 | 53.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 43.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 2,908.00000 | 2,902,000 | 43.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 35.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 1,908.00000 | 1,902,000 | 35.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 23.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 908.00000 | 902,000 | 23.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 121.00000 | 114,000 | 12.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 29.00000 | 16,000 | 12.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 1,093.00000 | 1,098,000 | 20.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 1.00000 | 0,000 | 20.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 2,043.00000 | 2,048,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.50 | Put | | 10,308.00000 | 10,302,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 8,308.00000 | 8,302,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.35 | Put | | 10,158.00000 | 10,152,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 8,158.00000 | 8,152,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 56.71 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 6,158.00000 | 6,152,000 | 56.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 51.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 4,158.00000 | 4,152,000 | 51.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 38.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 2,158.00000 | 2,152,000 | 38.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 1,158.00000 | 1,152,000 | 26.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 16.00000 | 10,000 | 13.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 174.00000 | 162,000 | 13.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 843.00000 | 848,000 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 1.00000 | 0,000 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 1,843.00000 | 1,848,000 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 1.00000 | 0,000 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.20 | Put | | 10,008.00000 | 10,002,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 8,008.00000 | 8,002,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 56.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 6,008.00000 | 6,002,000 | 56.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 51.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 4,008.00000 | 4,002,000 | 51.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 2,008.00000 | 2,002,000 | 37.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 24.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 1,008.00000 | 1,002,000 | 24.50 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 55.00000 | 46,000 | 11.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Put | | 63.00000 | 48,000 | 11.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 993.00000 | 998,000 | 20.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 1.00000 | 0,000 | 20.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 1,993.00000 | 1,998,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.25 | Put | | 10,058.00000 | 10,052,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 8,058.00000 | 8,052,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 56.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 6,058.00000 | 6,052,000 | 56.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 51.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 4,058.00000 | 4,052,000 | 51.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 37.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 2,058.00000 | 2,052,000 | 37.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 1,058.00000 | 1,052,000 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 37.00000 | 28,000 | 12.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 95.00000 | 80,000 | 12.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 943.00000 | 948,000 | 19.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 1.00000 | 0,000 | 19.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 1,943.00000 | 1,948,000 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 1.00000 | 0,000 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 57.47 | 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 | 21.40 | Put | | 10,208.00000 | 10,202,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 8,208.00000 | 8,202,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 56.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 6,208.00000 | 6,202,000 | 56.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 51.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 4,208.00000 | 4,202,000 | 51.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 38.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 2,208.00000 | 2,202,000 | 38.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 1,208.00000 | 1,202,000 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 11.00000 | 6,000 | 14.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 219.00000 | 208,000 | 14.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 793.00000 | 798,000 | 18.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 1.00000 | 0,000 | 18.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 1,793.00000 | 1,798,000 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 1.00000 | 0,000 | 19.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.65 | Put | | 10,458.00000 | 10,452,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 8,458.00000 | 8,452,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.80 | Put | | 10,608.00000 | 10,602,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 8,608.00000 | 8,602,000 | 57.47 | 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 | 22.05 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 22.05 | Put | | 10,858.00000 | 10,852,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 8,858.00000 | 8,852,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 57.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 6,858.00000 | 6,852,000 | 57.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 53.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 4,858.00000 | 4,852,000 | 53.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 35.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 1,858.00000 | 1,852,000 | 35.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 858.00000 | 852,000 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 161.00000 | 156,000 | 13.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 19.00000 | 8,000 | 13.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 1,143.00000 | 1,148,000 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 1.00000 | 0,000 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.95 | Put | | 10,758.00000 | 10,752,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 8,758.00000 | 8,752,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.90 | Put | | 10,708.00000 | 10,702,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 8,708.00000 | 8,702,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 57.47 | 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 | 21.85 | Put | | 10,658.00000 | 10,652,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 8,658.00000 | 8,652,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.75 | Put | | 10,558.00000 | 10,552,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 8,558.00000 | 8,552,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.60 | Put | | 10,408.00000 | 10,402,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Put | | 8,408.00000 | 8,402,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.55 | Put | | 10,358.00000 | 10,352,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 8,358.00000 | 8,352,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.45 | Put | | 10,258.00000 | 10,252,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 8,258.00000 | 8,252,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 56.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 6,258.00000 | 6,252,000 | 56.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 51.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 4,258.00000 | 4,252,000 | 51.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 38.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 2,258.00000 | 2,252,000 | 38.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 27.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.45 | Put | | 1,258.00000 | 1,252,000 | 27.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 7.00000 | 3,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 265.00000 | 255,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 743.00000 | 748,000 | 18.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 1.00000 | 0,000 | 18.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 1,743.00000 | 1,748,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 1.00000 | 0,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.30 | Put | | 10,108.00000 | 10,102,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 8,108.00000 | 8,102,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 56.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 6,108.00000 | 6,102,000 | 56.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 54.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.30 | Put | | 5,108.00000 | 5,102,000 | 54.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 51.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 4,108.00000 | 4,102,000 | 51.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 44.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.30 | Put | | 3,108.00000 | 3,102,000 | 44.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 37.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 2,108.00000 | 2,102,000 | 37.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 25.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.30 | Put | | 1,108.00000 | 1,102,000 | 25.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 25.00000 | 17,000 | 13.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 133.00000 | 119,000 | 13.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 893.00000 | 898,000 | 19.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 1.00000 | 0,000 | 19.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 1,893.00000 | 1,898,000 | 19.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 1.00000 | 0,000 | 19.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 43.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 2,858.00000 | 2,852,000 | 43.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 56.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 6,708.00000 | 6,702,000 | 56.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Call | | 0.00000 | 0,000 | 55.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.90 | Put | | 5,708.00000 | 5,702,000 | 55.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 53.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 4,708.00000 | 4,702,000 | 53.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 49.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 3,708.00000 | 3,702,000 | 49.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 42.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 2,708.00000 | 2,702,000 | 42.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 33.40 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 1,708.00000 | 1,702,000 | 33.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 708.00000 | 702,000 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 298.00000 | 299,000 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 6.00000 | 1,000 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 1,293.00000 | 1,298,000 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 1.00000 | 0,000 | 20.16 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 56.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 6,458.00000 | 6,452,000 | 56.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 55.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.65 | Put | | 5,458.00000 | 5,452,000 | 55.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 52.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 4,458.00000 | 4,452,000 | 52.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 47.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 3,458.00000 | 3,452,000 | 47.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 40.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 2,458.00000 | 2,452,000 | 40.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 30.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 1,458.00000 | 1,452,000 | 30.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 1.00000 | 0,000 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 459.00000 | 452,000 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 543.00000 | 548,000 | 16.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 1.00000 | 0,000 | 16.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 1,543.00000 | 1,548,000 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 1.00000 | 0,000 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 56.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 6,558.00000 | 6,552,000 | 56.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 55.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.75 | Put | | 5,558.00000 | 5,552,000 | 55.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 52.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 4,558.00000 | 4,552,000 | 52.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 48.08 | 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 | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 3,558.00000 | 3,552,000 | 48.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 41.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 2,558.00000 | 2,552,000 | 41.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 31.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 1,558.00000 | 1,552,000 | 31.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 1.00000 | 0,000 | 18.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 559.00000 | 552,000 | 18.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 444.00000 | 448,000 | 15.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 2.00000 | 0,000 | 15.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 1,443.00000 | 1,448,000 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 1.00000 | 0,000 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 56.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 6,358.00000 | 6,352,000 | 56.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 54.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.55 | Put | | 5,358.00000 | 5,352,000 | 54.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 52.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 4,358.00000 | 4,352,000 | 52.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 46.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 3,358.00000 | 3,352,000 | 46.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 39.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 2,358.00000 | 2,352,000 | 39.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 28.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 1,358.00000 | 1,352,000 | 28.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 3.00000 | 1,000 | 16.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 361.00000 | 353,000 | 16.22 | 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 | 10.55 | Call | | 643.00000 | 648,000 | 17.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 1.00000 | 0,000 | 17.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 1,643.00000 | 1,648,000 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 1.00000 | 0,000 | 20.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 56.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 6,658.00000 | 6,652,000 | 56.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Call | | 0.00000 | 0,000 | 55.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.85 | Put | | 5,658.00000 | 5,652,000 | 55.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 52.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 4,658.00000 | 4,652,000 | 52.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 48.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 3,658.00000 | 3,652,000 | 48.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 41.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 2,658.00000 | 2,652,000 | 41.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 32.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 1,658.00000 | 1,652,000 | 32.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 658.00000 | 652,000 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 346.00000 | 348,000 | 14.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 4.00000 | 0,000 | 14.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 1,343.00000 | 1,348,000 | 20.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 56.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 6,758.00000 | 6,752,000 | 56.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 55.97 | 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 | 16.95 | Put | | 5,758.00000 | 5,752,000 | 55.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 53.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 4,758.00000 | 4,752,000 | 53.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 49.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 3,758.00000 | 3,752,000 | 49.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 42.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 2,758.00000 | 2,752,000 | 42.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 34.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 1,758.00000 | 1,752,000 | 34.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 758.00000 | 752,000 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 250.00000 | 250,000 | 13.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 8.00000 | 2,000 | 13.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 1,243.00000 | 1,248,000 | 20.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 1.00000 | 0,000 | 20.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 56.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 6,608.00000 | 6,602,000 | 56.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 55.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.80 | Put | | 5,608.00000 | 5,602,000 | 55.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 52.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 4,608.00000 | 4,602,000 | 52.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 48.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 3,608.00000 | 3,602,000 | 48.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 41.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 2,608.00000 | 2,602,000 | 41.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 1,608.00000 | 1,602,000 | 32.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 19.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 608.00000 | 602,000 | 19.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 395.00000 | 398,000 | 15.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 3.00000 | 0,000 | 15.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 1,393.00000 | 1,398,000 | 20.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 1.00000 | 0,000 | 20.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 56.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 6,508.00000 | 6,502,000 | 56.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 55.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.70 | Put | | 5,508.00000 | 5,502,000 | 55.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 52.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 4,508.00000 | 4,502,000 | 52.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 47.73 | 0.00 | 0 | 11,630.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 3,508.00000 | 3,502,000 | 47.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 40.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 2,508.00000 | 2,502,000 | 40.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 30.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 1,508.00000 | 1,502,000 | 30.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 1.00000 | 0,000 | 18.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 509.00000 | 502,000 | 18.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 493.00000 | 498,000 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 1.00000 | 0,000 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 1,493.00000 | 1,498,000 | 20.08 | 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 | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 1.00000 | 0,000 | 20.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 56.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 6,408.00000 | 6,402,000 | 56.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 55.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.60 | Put | | 5,408.00000 | 5,402,000 | 55.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 52.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 4,408.00000 | 4,402,000 | 52.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 47.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 3,408.00000 | 3,402,000 | 47.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 40.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 2,408.00000 | 2,402,000 | 40.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 29.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 1,408.00000 | 1,402,000 | 29.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 2.00000 | 1,000 | 16.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 410.00000 | 403,000 | 16.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 593.00000 | 598,000 | 16.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 1.00000 | 0,000 | 16.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 1,593.00000 | 1,598,000 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 1.00000 | 0,000 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 56.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 6,308.00000 | 6,302,000 | 56.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 54.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.50 | Put | | 5,308.00000 | 5,302,000 | 54.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 52.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 4,308.00000 | 4,302,000 | 52.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 46.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 3,308.00000 | 3,302,000 | 46.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 28.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 1,308.00000 | 1,302,000 | 28.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 4.00000 | 2,000 | 15.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 312.00000 | 304,000 | 15.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 693.00000 | 698,000 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 1.00000 | 0,000 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 1,693.00000 | 1,698,000 | 20.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 1.00000 | 0,000 | 20.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 39.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 2,308.00000 | 2,302,000 | 39.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.60 | Put | | 9,408.00000 | 9,402,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Call | | 0.00000 | 0,000 | 57.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.60 | Put | | 7,408.00000 | 7,402,000 | 57.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 2,593.00000 | 2,598,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.50 | Put | | 9,308.00000 | 9,302,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Call | | 0.00000 | 0,000 | 57.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.50 | Put | | 7,308.00000 | 7,302,000 | 57.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 2,693.00000 | 2,698,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 57.47 | 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 | 20.55 | Put | | 9,358.00000 | 9,352,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 57.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.55 | Put | | 7,358.00000 | 7,352,000 | 57.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 2,643.00000 | 2,648,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.80 | Put | | 9,608.00000 | 9,602,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Call | | 0.00000 | 0,000 | 57.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.80 | Put | | 7,608.00000 | 7,602,000 | 57.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 2,393.00000 | 2,398,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.90 | Put | | 9,708.00000 | 9,702,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Call | | 0.00000 | 0,000 | 57.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.90 | Put | | 7,708.00000 | 7,702,000 | 57.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 2,293.00000 | 2,298,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.85 | Put | | 9,658.00000 | 9,652,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 57.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.85 | Put | | 7,658.00000 | 7,652,000 | 57.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 2,343.00000 | 2,348,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.95 | Put | | 9,758.00000 | 9,752,000 | 57.47 | 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 | 18.95 | Call | | 0.00000 | 0,000 | 57.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.95 | Put | | 7,758.00000 | 7,752,000 | 57.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 2,243.00000 | 2,248,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.10 | Put | | 9,908.00000 | 9,902,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 57.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 7,908.00000 | 7,902,000 | 57.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 56.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 5,908.00000 | 5,902,000 | 56.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 50.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 3,908.00000 | 3,902,000 | 50.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 2,093.00000 | 2,098,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.15 | Put | | 9,958.00000 | 9,952,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 57.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 7,958.00000 | 7,952,000 | 57.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 56.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 5,958.00000 | 5,952,000 | 56.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 50.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 3,958.00000 | 3,952,000 | 50.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 21.05 | Put | | 9,858.00000 | 9,852,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 57.41 | 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 | 19.05 | Put | | 7,858.00000 | 7,852,000 | 57.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 56.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 17.05 | Put | | 5,858.00000 | 5,852,000 | 56.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 50.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 3,858.00000 | 3,852,000 | 50.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 2,143.00000 | 2,148,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.35 | Put | | 9,158.00000 | 9,152,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Call | | 0.00000 | 0,000 | 57.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.35 | Put | | 7,158.00000 | 7,152,000 | 57.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 54.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.35 | Put | | 5,158.00000 | 5,152,000 | 54.35 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 45.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 3,158.00000 | 3,152,000 | 45.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 2,843.00000 | 2,848,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 3,243.00000 | 3,248,000 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,000 | 20.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 2,193.00000 | 2,198,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 3,193.00000 | 3,198,000 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,000 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 3,343.00000 | 3,348,000 | 20.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,000 | 20.69 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 3,143.00000 | 3,148,000 | 20.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 0,000 | 20.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.65 | Put | | 9,458.00000 | 9,452,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Call | | 0.00000 | 0,000 | 57.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.65 | Put | | 7,458.00000 | 7,452,000 | 57.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 2,543.00000 | 2,548,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 3,043.00000 | 3,048,000 | 20.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,000 | 20.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.20 | Put | | 9,008.00000 | 9,002,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 57.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.20 | Put | | 7,008.00000 | 7,002,000 | 57.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 53.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 5,008.00000 | 5,002,000 | 53.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 44.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 3,008.00000 | 3,002,000 | 44.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 2,993.00000 | 2,998,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.45 | Put | | 9,258.00000 | 9,252,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Call | | 0.00000 | 0,000 | 57.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.45 | Put | | 7,258.00000 | 7,252,000 | 57.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 54.62 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.45 | Put | | 5,258.00000 | 5,252,000 | 54.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 45.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.45 | Put | | 3,258.00000 | 3,252,000 | 45.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 2,743.00000 | 2,748,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.70 | Put | | 9,508.00000 | 9,502,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Call | | 0.00000 | 0,000 | 57.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.70 | Put | | 7,508.00000 | 7,502,000 | 57.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 2,493.00000 | 2,498,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.40 | Put | | 9,208.00000 | 9,202,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 57.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.40 | Put | | 7,208.00000 | 7,202,000 | 57.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 54.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 16.40 | Put | | 5,208.00000 | 5,202,000 | 54.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 45.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 3,208.00000 | 3,202,000 | 45.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 2,793.00000 | 2,798,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 20.75 | Put | | 9,558.00000 | 9,552,000 | 57.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Call | | 0.00000 | 0,000 | 57.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 18.75 | Put | | 7,558.00000 | 7,552,000 | 57.29 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 2,443.00000 | 2,448,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 1.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.38030 | 11.37440 | | 14.82 | 126,059,583.10 | 11,077 | 30,912.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Put | | 10,676.00000 | 10,670,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Put | | 8,676.00000 | 8,670,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Put | | 10,976.00000 | 10,970,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Put | | 8,976.00000 | 8,970,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Put | | 10,476.00000 | 10,470,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 8,476.00000 | 8,470,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 1.00000 | 1,000 | 28.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 6,477.00000 | 6,471,000 | 28.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 2.00000 | 2,000 | 24.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 4,478.00000 | 4,472,000 | 24.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Put | | 10,326.00000 | 10,320,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 8,326.00000 | 8,320,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 1.00000 | 1,000 | 28.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 6,327.00000 | 6,321,000 | 28.09 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 2.00000 | 2,000 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 4,328.00000 | 4,322,000 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Put | | 10,226.00000 | 10,220,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 8,226.00000 | 8,220,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 35.00000 | 33,000 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 2,261.00000 | 2,253,000 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 91.00000 | 88,000 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 1,317.00000 | 1,308,000 | 19.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 844.00000 | 844,000 | 13.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 70.00000 | 64,000 | 13.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 1,785.00000 | 1,790,000 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 11.00000 | 10,000 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Put | | 10,026.00000 | 10,020,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 8,026.00000 | 8,020,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Put | | 10,076.00000 | 10,070,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 8,076.00000 | 8,070,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 105.00000 | 102,000 | 18.56 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 1,181.00000 | 1,172,000 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 313.00000 | 313,000 | 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 | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 389.00000 | 383,000 | 15.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 970.00000 | 971,000 | 13.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 46.00000 | 41,000 | 13.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 1,933.00000 | 1,938,000 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 9.00000 | 8,000 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Put | | 10,526.00000 | 10,520,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 1.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 6,527.00000 | 6,520,000 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 2.00000 | 2,000 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 4,528.00000 | 4,522,000 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Put | | 10,726.00000 | 10,720,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Put | | 8,726.00000 | 8,720,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 28.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Put | | 6,726.00000 | 6,720,000 | 28.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Put | | 10,876.00000 | 10,870,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Put | | 8,876.00000 | 8,870,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 129.00000 | 126,000 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 1,005.00000 | 996,000 | 17.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 403.00000 | 405,000 | 14.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 279.00000 | 275,000 | 14.66 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 1,153.00000 | 1,157,000 | 14.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 29.00000 | 27,000 | 14.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Put | | 10,926.00000 | 10,920,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Put | | 8,926.00000 | 8,920,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 377.00000 | 379,000 | 14.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 303.00000 | 299,000 | 14.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 1,105.00000 | 1,110,000 | 14.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 31.00000 | 30,000 | 14.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Put | | 10,826.00000 | 10,820,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Put | | 8,826.00000 | 8,820,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 15.00000 | 15,000 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 2,841.00000 | 2,835,000 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 54.00000 | 51,000 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 1,880.00000 | 1,871,000 | 21.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 136.00000 | 132,000 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 962.00000 | 952,000 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 430.00000 | 432,000 | 14.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 256.00000 | 252,000 | 14.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 1,201.00000 | 1,205,000 | 14.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 27.00000 | 25,000 | 14.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Put | | 10,776.00000 | 10,770,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 29.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 6,776.00000 | 6,770,000 | 29.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 2.00000 | 2,000 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 4,778.00000 | 4,772,000 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Put | | 10,626.00000 | 10,620,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 8,626.00000 | 8,620,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Put | | 10,576.00000 | 10,570,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 8,576.00000 | 8,570,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 1.00000 | 0,000 | 28.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 6,577.00000 | 6,570,000 | 28.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 2.00000 | 2,000 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 4,578.00000 | 4,572,000 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Put | | 10,426.00000 | 10,420,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 8,426.00000 | 8,420,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 1.00000 | 1,000 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 6,427.00000 | 6,421,000 | 28.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 2.00000 | 2,000 | 24.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 4,428.00000 | 4,422,000 | 24.32 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 210.00000 | 207,000 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 636.00000 | 627,000 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 688.00000 | 689,000 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 114.00000 | 109,000 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 1,588.00000 | 1,593,000 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 14.00000 | 13,000 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Put | | 10,376.00000 | 10,370,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 8,376.00000 | 8,370,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Put | | 10,276.00000 | 10,270,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Put | | 8,276.00000 | 8,270,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 33.00000 | 31,000 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 2,309.00000 | 2,301,000 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 249.00000 | 247,000 | 15.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 525.00000 | 517,000 | 15.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 803.00000 | 804,000 | 13.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 79.00000 | 74,000 | 13.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Put | | 10,176.00000 | 10,170,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 8,176.00000 | 8,170,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Call | | 1.00000 | 0,000 | 28.81 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Put | | 6,677.00000 | 6,670,000 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Call | | 1.00000 | 1,000 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Put | | 5,677.00000 | 5,671,000 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 2.00000 | 2,000 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 4,678.00000 | 4,672,000 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 5.00000 | 5,000 | 23.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 3,681.00000 | 3,675,000 | 23.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 37.00000 | 36,000 | 22.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 2,213.00000 | 2,206,000 | 22.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 96.00000 | 92,000 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 1,272.00000 | 1,262,000 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 279.00000 | 278,000 | 15.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 455.00000 | 448,000 | 15.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 885.00000 | 886,000 | 13.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 61.00000 | 56,000 | 13.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 1,834.00000 | 1,839,000 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 10.00000 | 9,000 | 17.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 14.00000 | 14,000 | 22.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 2,890.00000 | 2,884,000 | 22.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Call | | 0.00000 | 0,000 | 29.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Put | | 7,226.00000 | 7,220,000 | 29.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 1.00000 | 1,000 | 25.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 5,227.00000 | 5,221,000 | 25.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 3.00000 | 2,000 | 23.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 4,229.00000 | 4,222,000 | 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 | 12.10 | Call | | 151.00000 | 148,000 | 17.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 877.00000 | 868,000 | 17.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 487.00000 | 489,000 | 14.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 213.00000 | 209,000 | 14.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Call | | 0.00000 | 0,000 | 29.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Put | | 7,126.00000 | 7,120,000 | 29.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 64.00000 | 60,000 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 1,690.00000 | 1,680,000 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 168.00000 | 165,000 | 16.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 794.00000 | 785,000 | 16.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 550.00000 | 551,000 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 176.00000 | 171,000 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 1,393.00000 | 1,398,000 | 15.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 19.00000 | 18,000 | 15.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Put | | 6,826.00000 | 6,820,000 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Call | | 1.00000 | 1,000 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Put | | 5,827.00000 | 5,821,000 | 27.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 2.00000 | 1,000 | 25.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 4,828.00000 | 4,821,000 | 25.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 4.00000 | 4,000 | 23.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 3,830.00000 | 3,824,000 | 23.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 30.00000 | 29,000 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 2,356.00000 | 2,349,000 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 83.00000 | 80,000 | 19.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 1,409.00000 | 1,400,000 | 19.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 235.00000 | 233,000 | 15.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 561.00000 | 553,000 | 15.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 764.00000 | 765,000 | 14.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 90.00000 | 85,000 | 14.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 1,686.00000 | 1,691,000 | 16.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 12.00000 | 11,000 | 16.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 198.00000 | 196,000 | 16.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 674.00000 | 666,000 | 16.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 652.00000 | 652,000 | 14.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 128.00000 | 122,000 | 14.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 1,539.00000 | 1,544,000 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 15.00000 | 14,000 | 16.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Call | | 1.00000 | 1,000 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Put | | 6,277.00000 | 6,271,000 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Call | | 1.00000 | 1,000 | 26.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Put | | 5,277.00000 | 5,271,000 | 26.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 56.00000 | 53,000 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 1,832.00000 | 1,823,000 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 143.00000 | 140,000 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 919.00000 | 910,000 | 17.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 1,249.00000 | 1,253,000 | 14.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 25.00000 | 23,000 | 14.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 29.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Put | | 7,176.00000 | 7,170,000 | 29.83 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 1.00000 | 1,000 | 25.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 5,177.00000 | 5,171,000 | 25.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 3.00000 | 2,000 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 4,179.00000 | 4,172,000 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 19.00000 | 18,000 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 2,695.00000 | 2,688,000 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 61.00000 | 58,000 | 20.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 1,737.00000 | 1,728,000 | 20.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 159.00000 | 156,000 | 17.14 | 0.00 | 0 | 28.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 835.00000 | 826,000 | 17.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 518.00000 | 519,000 | 14.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 194.00000 | 189,000 | 14.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 1,345.00000 | 1,350,000 | 15.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 21.00000 | 20,000 | 15.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Call | | 0.00000 | 0,000 | 29.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Put | | 7,076.00000 | 7,070,000 | 29.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 1.00000 | 1,000 | 27.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 6,077.00000 | 6,071,000 | 27.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 1.00000 | 1,000 | 25.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 5,077.00000 | 5,071,000 | 25.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 3.00000 | 3,000 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 4,079.00000 | 4,073,000 | 23.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 67.00000 | 63,000 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 1,643.00000 | 1,633,000 | 20.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 177.00000 | 175,000 | 16.78 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 753.00000 | 745,000 | 16.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 583.00000 | 583,000 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 159.00000 | 153,000 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 1,442.00000 | 1,447,000 | 15.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 18.00000 | 17,000 | 15.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 69.00000 | 66,000 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 1,595.00000 | 1,586,000 | 20.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 187.00000 | 185,000 | 16.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 713.00000 | 705,000 | 16.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 1,491.00000 | 1,496,000 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 17.00000 | 16,000 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Put | | 6,876.00000 | 6,870,000 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Call | | 1.00000 | 1,000 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Put | | 5,877.00000 | 5,871,000 | 27.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 2.00000 | 1,000 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 4,878.00000 | 4,871,000 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 4.00000 | 3,000 | 23.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 3,880.00000 | 3,873,000 | 23.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 79.00000 | 76,000 | 19.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 1,455.00000 | 1,446,000 | 19.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 222.00000 | 220,000 | 16.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 598.00000 | 590,000 | 16.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 726.00000 | 726,000 | 14.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 102.00000 | 96,000 | 14.10 | 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 | 9.75 | Call | | 1,637.00000 | 1,642,000 | 16.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 13.00000 | 12,000 | 16.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 28.00000 | 27,000 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 2,404.00000 | 2,397,000 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 1.00000 | 0,000 | 28.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 6,627.00000 | 6,620,000 | 28.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Call | | 1.00000 | 1,000 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Put | | 5,627.00000 | 5,621,000 | 26.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 2.00000 | 2,000 | 24.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 4,628.00000 | 4,622,000 | 24.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 5.00000 | 5,000 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 3,631.00000 | 3,625,000 | 23.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 42.00000 | 41,000 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 2,118.00000 | 2,111,000 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 1.00000 | 1,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 6,377.00000 | 6,371,000 | 28.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 1.00000 | 1,000 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 5,377.00000 | 5,371,000 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 2.00000 | 2,000 | 24.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 4,378.00000 | 4,372,000 | 24.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 7.00000 | 7,000 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 3,383.00000 | 3,377,000 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 52.00000 | 49,000 | 21.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 1,928.00000 | 1,919,000 | 21.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 1.00000 | 1,000 | 27.79 | 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 | 17.55 | Put | | 6,177.00000 | 6,171,000 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 352.00000 | 355,000 | 14.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 328.00000 | 325,000 | 14.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 1,058.00000 | 1,062,000 | 13.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 34.00000 | 32,000 | 13.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 2,031.00000 | 2,037,000 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 7.00000 | 7,000 | 18.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 1.00000 | 1,000 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 6,027.00000 | 6,021,000 | 27.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Call | | 1.00000 | 1,000 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Put | | 5,027.00000 | 5,021,000 | 25.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Call | | 12.00000 | 11,000 | 22.73 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Put | | 3,038.00000 | 3,031,000 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 332.00000 | 332,000 | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 358.00000 | 352,000 | 14.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 1,014.00000 | 1,015,000 | 13.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 40.00000 | 35,000 | 13.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 1.00000 | 1,000 | 25.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 5,127.00000 | 5,121,000 | 25.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 3.00000 | 3,000 | 23.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 4,129.00000 | 4,123,000 | 23.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 10.00000 | 10,000 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 3,136.00000 | 3,130,000 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 40.00000 | 38,000 | 22.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 2,166.00000 | 2,158,000 | 22.02 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 100.00000 | 97,000 | 18.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 1,226.00000 | 1,217,000 | 18.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 296.00000 | 295,000 | 15.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 422.00000 | 415,000 | 15.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 927.00000 | 928,000 | 13.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 53.00000 | 48,000 | 13.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 1,883.00000 | 1,888,000 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 9.00000 | 8,000 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 8,526.00000 | 8,520,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 29.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Put | | 7,026.00000 | 7,020,000 | 29.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Call | | 1.00000 | 1,000 | 26.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Put | | 5,527.00000 | 5,521,000 | 26.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 3.00000 | 3,000 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 4,029.00000 | 4,023,000 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 23.00000 | 22,000 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 2,549.00000 | 2,542,000 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 111.00000 | 107,000 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 1,137.00000 | 1,127,000 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 617.00000 | 617,000 | 14.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 143.00000 | 137,000 | 14.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 1,982.00000 | 1,987,000 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 8.00000 | 7,000 | 18.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 3,475.00000 | 3,481,000 | 23.80 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 1,000 | 23.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 20.00000 | 19,000 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 2,646.00000 | 2,639,000 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 8,776.00000 | 8,770,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Call | | 0.00000 | 0,000 | 30.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Put | | 7,276.00000 | 7,270,000 | 30.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Call | | 1.00000 | 1,000 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Put | | 5,777.00000 | 5,771,000 | 26.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 2.00000 | 2,000 | 24.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 4,278.00000 | 4,272,000 | 24.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 17.00000 | 16,000 | 22.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 2,793.00000 | 2,786,000 | 22.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 87.00000 | 83,000 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 1,363.00000 | 1,353,000 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 458.00000 | 459,000 | 14.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 234.00000 | 229,000 | 14.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 1,735.00000 | 1,741,000 | 17.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 11.00000 | 11,000 | 17.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 3,225.00000 | 3,231,000 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 1,000 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Put | | 9,226.00000 | 9,220,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 30.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Put | | 7,726.00000 | 7,720,000 | 30.96 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 1.00000 | 1,000 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 6,227.00000 | 6,221,000 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 2.00000 | 2,000 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 4,728.00000 | 4,722,000 | 24.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 9.00000 | 9,000 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 3,235.00000 | 3,229,000 | 22.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 59.00000 | 55,000 | 20.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 1,785.00000 | 1,775,000 | 20.87 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 263.00000 | 262,000 | 15.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 489.00000 | 482,000 | 15.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 1,297.00000 | 1,301,000 | 15.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 23.00000 | 21,000 | 15.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 2,776.00000 | 2,782,000 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 2.00000 | 2,000 | 21.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Call | | 0.00000 | 0,000 | 29.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Put | | 6,926.00000 | 6,920,000 | 29.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 1.00000 | 1,000 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 5,927.00000 | 5,921,000 | 27.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 1.00000 | 1,000 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 4,927.00000 | 4,921,000 | 25.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 3.00000 | 3,000 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 3,929.00000 | 3,923,000 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 14.00000 | 13,000 | 22.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 2,940.00000 | 2,933,000 | 22.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 27.00000 | 25,000 | 22.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 2,453.00000 | 2,445,000 | 22.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 50.00000 | 47,000 | 21.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 1,976.00000 | 1,967,000 | 21.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 76.00000 | 72,000 | 19.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 1,502.00000 | 1,492,000 | 19.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 122.00000 | 119,000 | 18.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 1,048.00000 | 1,039,000 | 18.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 18.00000 | 17,000 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 2,744.00000 | 2,737,000 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Call | | 0.00000 | 0,000 | 29.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Put | | 6,976.00000 | 6,970,000 | 29.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 1.00000 | 1,000 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 5,977.00000 | 5,971,000 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 1.00000 | 1,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 4,977.00000 | 4,971,000 | 25.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 3.00000 | 3,000 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 3,979.00000 | 3,973,000 | 23.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 25.00000 | 24,000 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 2,501.00000 | 2,494,000 | 22.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 48.00000 | 45,000 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 2,024.00000 | 2,015,000 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 73.00000 | 69,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 1,549.00000 | 1,539,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 116.00000 | 113,000 | 18.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 1,092.00000 | 1,083,000 | 18.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 22.00000 | 21,000 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 2,598.00000 | 2,591,000 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 1.00000 | 1,000 | 27.69 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 6,127.00000 | 6,121,000 | 27.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 45.00000 | 43,000 | 21.94 | 0.00 | 0 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 2,071.00000 | 2,063,000 | 21.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 13.00000 | 12,000 | 22.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 2,989.00000 | 2,982,000 | 22.69 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Put | | 9,426.00000 | 9,420,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Call | | 0.00000 | 0,000 | 30.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Put | | 7,426.00000 | 7,420,000 | 30.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 1.00000 | 1,000 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 5,427.00000 | 5,421,000 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 7.00000 | 6,000 | 23.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 3,433.00000 | 3,426,000 | 23.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2,577.00000 | 2,583,000 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 3.00000 | 3,000 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Put | | 9,326.00000 | 9,320,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Call | | 0.00000 | 0,000 | 30.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Put | | 7,326.00000 | 7,320,000 | 30.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 1.00000 | 1,000 | 26.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 5,327.00000 | 5,321,000 | 26.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 8.00000 | 7,000 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 3,334.00000 | 3,327,000 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 2,677.00000 | 2,682,000 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 3.00000 | 2,000 | 21.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Put | | 9,376.00000 | 9,370,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Call | | 0.00000 | 0,000 | 30.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Put | | 7,376.00000 | 7,370,000 | 30.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2,627.00000 | 2,633,000 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 3.00000 | 3,000 | 21.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Put | | 9,626.00000 | 9,620,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Call | | 0.00000 | 0,000 | 30.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Put | | 7,626.00000 | 7,620,000 | 30.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 2,378.00000 | 2,384,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 4.00000 | 4,000 | 19.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Put | | 9,726.00000 | 9,720,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Call | | 1.00000 | 1,000 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Put | | 5,727.00000 | 5,721,000 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 4.00000 | 4,000 | 23.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 3,730.00000 | 3,724,000 | 23.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 2,279.00000 | 2,285,000 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 5.00000 | 5,000 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Put | | 9,676.00000 | 9,670,000 | 31.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 30.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Put | | 7,676.00000 | 7,670,000 | 30.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 2,329.00000 | 2,334,000 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 5.00000 | 4,000 | 19.77 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Put | | 9,776.00000 | 9,770,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 31.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Put | | 7,776.00000 | 7,770,000 | 31.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 4.00000 | 4,000 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 3,780.00000 | 3,774,000 | 23.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 2,229.00000 | 2,235,000 | 19.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 5.00000 | 5,000 | 19.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Put | | 9,926.00000 | 9,920,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 31.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 7,926.00000 | 7,920,000 | 31.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 2,081.00000 | 2,086,000 | 18.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 7.00000 | 6,000 | 18.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Put | | 9,976.00000 | 9,970,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 31.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 7,976.00000 | 7,970,000 | 31.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Put | | 9,876.00000 | 9,870,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 31.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Put | | 7,876.00000 | 7,870,000 | 31.26 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 2,130.00000 | 2,136,000 | 18.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 6.00000 | 6,000 | 18.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Put | | 9,176.00000 | 9,170,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 10.00000 | 9,000 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 3,186.00000 | 3,179,000 | 22.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 2,826.00000 | 2,832,000 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 2.00000 | 2,000 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 2,180.00000 | 2,185,000 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 6.00000 | 5,000 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 3,175.00000 | 3,181,000 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 1,000 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 3,325.00000 | 3,331,000 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 1.00000 | 1,000 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 3,125.00000 | 3,131,000 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 1.00000 | 1,000 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Put | | 9,476.00000 | 9,470,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Put | | 7,476.00000 | 7,470,000 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Call | | 1.00000 | 1,000 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Put | | 5,477.00000 | 5,471,000 | 26.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 6.00000 | 6,000 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 3,482.00000 | 3,476,000 | 23.09 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2,527.00000 | 2,533,000 | 20.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 3.00000 | 3,000 | 20.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Put | | 9,276.00000 | 9,270,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 8.00000 | 8,000 | 22.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 3,284.00000 | 3,278,000 | 22.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 2,727.00000 | 2,732,000 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 3.00000 | 2,000 | 21.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 3,026.00000 | 3,031,000 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 2.00000 | 1,000 | 22.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Put | | 9,026.00000 | 9,020,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 2,976.00000 | 2,982,000 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 2.00000 | 2,000 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Put | | 9,526.00000 | 9,520,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Call | | 0.00000 | 0,000 | 30.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Put | | 7,526.00000 | 7,520,000 | 30.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 6.00000 | 6,000 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 3,532.00000 | 3,526,000 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 2,478.00000 | 2,483,000 | 20.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 4.00000 | 3,000 | 20.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Put | | 10,126.00000 | 10,120,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 8,126.00000 | 8,120,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Put | | 9,576.00000 | 9,570,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 30.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Put | | 7,576.00000 | 7,570,000 | 30.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Call | | 1.00000 | 1,000 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Put | | 5,577.00000 | 5,571,000 | 26.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 6.00000 | 5,000 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 3,582.00000 | 3,575,000 | 23.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 2,428.00000 | 2,434,000 | 20.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 4.00000 | 4,000 | 20.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Put | | 9,826.00000 | 9,820,000 | 31.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 31.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Put | | 7,826.00000 | 7,820,000 | 31.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.56890 | 11.56170 | | 16.13 | 23,137.80 | 2 | 2,722.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Call | | 231.00000 | 231,000 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.73 | Put | | 1,399.00000 | 1,392,000 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Call | | 220.00000 | 221,000 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.78 | Put | | 1,438.00000 | 1,432,000 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Call | | 242.00000 | 243,000 | 19.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.68 | Put | | 1,360.00000 | 1,354,000 | 19.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | | | 0.08140 | 0.08250 | | 20.43 | 0.00 | 0 | 1,364.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Call | | 263.00000 | 154,000 | 20.43 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.08 | Put | | 13.00000 | 14,000 | 20.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Call | | 2.00000 | 0,000 | 40.95 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.09 | Put | | 752.00000 | 860,000 | 40.95 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Call | | 1,250.00000 | 1,140,000 | 29.42 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 15/03/2010 | Foreign Exchange Future | 0.07 | Put | | 0.00000 | 0,000 | 29.42 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.08290 | 0.08390 | | 24.65 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Call | | 564.00000 | 510,000 | 21.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Put | | 174.00000 | 220,000 | 21.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Call | | 202.00000 | 171,000 | 25.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Put | | 812.00000 | 881,000 | 25.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Call | | 1,402.00000 | 1,302,000 | 19.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Put | | 12.00000 | 12,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | | | 10.16820 | 10.17480 | | 9.96 | 101,580,318.00 | 9,990 | 7,925.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.65 | Put | | 9,475.00000 | 9,482,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.65 | Put | | 7,475.00000 | 7,482,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 46.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.65 | Put | | 5,475.00000 | 5,482,000 | 46.14 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 42.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.65 | Put | | 3,475.00000 | 3,482,000 | 42.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 28.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.65 | Put | | 1,475.00000 | 1,482,000 | 28.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 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 | 10.65 | Put | | 475.00000 | 482,000 | 16.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Call | | 525.00000 | 518,000 | 13.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.65 | Put | | 0.00000 | 0,000 | 13.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 1,525.00000 | 1,518,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Call | | 2,525.00000 | 2,518,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.65 | Put | | 0.00000 | 0,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.90 | Put | | 9,725.00000 | 9,732,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.90 | Put | | 7,725.00000 | 7,732,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.00 | Put | | 9,825.00000 | 9,832,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.00 | Put | | 7,825.00000 | 7,832,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.75 | Put | | 9,575.00000 | 9,582,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.75 | Put | | 7,575.00000 | 7,582,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 37.26 | 0.00 | 0 | 13,636.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 2,425.00000 | 2,432,000 | 37.26 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.55 | Put | | 9,375.00000 | 9,382,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.55 | Put | | 7,375.00000 | 7,382,000 | 46.58 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 46.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.55 | Put | | 5,375.00000 | 5,382,000 | 46.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 41.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.55 | Put | | 3,375.00000 | 3,382,000 | 41.81 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 27.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.55 | Put | | 1,375.00000 | 1,382,000 | 27.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 1.00000 | 0,000 | 14.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 376.00000 | 382,000 | 14.99 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Call | | 625.00000 | 618,000 | 13.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.55 | Put | | 0.00000 | 0,000 | 13.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 1,625.00000 | 1,618,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Call | | 2,625.00000 | 2,618,000 | 17.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.55 | Put | | 0.00000 | 0,000 | 17.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.40 | Put | | 9,225.00000 | 9,232,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.40 | Put | | 7,225.00000 | 7,232,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 45.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.40 | Put | | 5,225.00000 | 5,232,000 | 45.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 41.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.40 | Put | | 3,225.00000 | 3,232,000 | 41.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 25.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.40 | Put | | 1,225.00000 | 1,232,000 | 25.67 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 4.00000 | 1,000 | 13.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 229.00000 | 233,000 | 13.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Call | | 775.00000 | 768,000 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.40 | Put | | 0.00000 | 0,000 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 1,775.00000 | 1,768,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Call | | 2,775.00000 | 2,768,000 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.40 | Put | | 0.00000 | 0,000 | 17.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.45 | Put | | 9,275.00000 | 9,282,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.45 | Put | | 7,275.00000 | 7,282,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 45.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.45 | Put | | 5,275.00000 | 5,282,000 | 45.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.45 | Put | | 3,275.00000 | 3,282,000 | 41.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 26.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.45 | Put | | 1,275.00000 | 1,282,000 | 26.30 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Call | | 2.00000 | 1,000 | 13.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.45 | Put | | 277.00000 | 283,000 | 13.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Call | | 725.00000 | 718,000 | 14.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.45 | Put | | 0.00000 | 0,000 | 14.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Call | | 1,725.00000 | 1,718,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.45 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Call | | 2,725.00000 | 2,718,000 | 17.83 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.45 | Put | | 0.00000 | 0,000 | 17.83 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.80 | Put | | 9,625.00000 | 9,632,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.80 | Put | | 7,625.00000 | 7,632,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.05 | Put | | 9,875.00000 | 9,882,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.05 | Put | | 7,875.00000 | 7,882,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 20.10 | Put | | 9,925.00000 | 9,932,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 18.10 | Put | | 7,925.00000 | 7,932,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.95 | Put | | 9,775.00000 | 9,782,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.95 | Put | | 7,775.00000 | 7,782,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.85 | Put | | 9,675.00000 | 9,682,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.85 | Put | | 7,675.00000 | 7,682,000 | 46.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.70 | Put | | 9,525.00000 | 9,532,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.70 | Put | | 7,525.00000 | 7,532,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 46.56 | 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 | 19.60 | Put | | 9,425.00000 | 9,432,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.60 | Put | | 7,425.00000 | 7,432,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 46.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.60 | Put | | 5,425.00000 | 5,432,000 | 46.09 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 42.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.60 | Put | | 3,425.00000 | 3,432,000 | 42.05 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 28.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.60 | Put | | 1,425.00000 | 1,432,000 | 28.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 15.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 425.00000 | 432,000 | 15.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Call | | 575.00000 | 568,000 | 13.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.60 | Put | | 0.00000 | 0,000 | 13.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 1,575.00000 | 1,568,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Call | | 2,575.00000 | 2,568,000 | 17.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.60 | Put | | 0.00000 | 0,000 | 17.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.50 | Put | | 9,325.00000 | 9,332,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.50 | Put | | 7,325.00000 | 7,332,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.35 | Put | | 9,175.00000 | 9,182,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.35 | Put | | 7,175.00000 | 7,182,000 | 46.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 45.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.35 | Put | | 5,175.00000 | 5,182,000 | 45.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 44.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.35 | Put | | 4,175.00000 | 4,182,000 | 44.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 40.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.35 | Put | | 3,175.00000 | 3,182,000 | 40.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 36.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.35 | Put | | 2,175.00000 | 2,182,000 | 36.06 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 25.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.35 | Put | | 1,175.00000 | 1,182,000 | 25.04 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Call | | 7.00000 | 3,000 | 12.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.35 | Put | | 182.00000 | 185,000 | 12.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Call | | 825.00000 | 818,000 | 15.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.35 | Put | | 0.00000 | 0,000 | 15.23 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Call | | 1,825.00000 | 1,818,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Call | | 2,825.00000 | 2,818,000 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.35 | Put | | 0.00000 | 0,000 | 18.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 46.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.50 | Put | | 5,325.00000 | 5,332,000 | 46.00 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 45.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 4,325.00000 | 4,332,000 | 45.03 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 41.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.50 | Put | | 3,325.00000 | 3,332,000 | 41.57 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 36.78 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 2,325.00000 | 2,332,000 | 36.78 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 26.93 | 0.00 | 0 | 10.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.50 | Put | | 1,325.00000 | 1,332,000 | 26.93 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 1.00000 | 0,000 | 14.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 326.00000 | 332,000 | 14.36 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Call | | 675.00000 | 668,000 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.50 | Put | | 0.00000 | 0,000 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 1,675.00000 | 1,668,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Call | | 2,675.00000 | 2,668,000 | 17.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.50 | Put | | 0.00000 | 0,000 | 17.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 46.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.70 | Put | | 5,525.00000 | 5,532,000 | 46.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 45.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 4,525.00000 | 4,532,000 | 45.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 42.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.70 | Put | | 3,525.00000 | 3,532,000 | 42.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 37.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 2,525.00000 | 2,532,000 | 37.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.70 | Put | | 1,525.00000 | 1,532,000 | 29.44 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 16.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 525.00000 | 532,000 | 16.87 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Call | | 475.00000 | 468,000 | 12.92 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.70 | Put | | 0.00000 | 0,000 | 12.92 | 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 | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 1,475.00000 | 1,468,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Call | | 2,475.00000 | 2,468,000 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.70 | Put | | 0.00000 | 0,000 | 17.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 46.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.75 | Put | | 5,575.00000 | 5,582,000 | 46.24 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 45.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.75 | Put | | 4,575.00000 | 4,582,000 | 45.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 42.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.75 | Put | | 3,575.00000 | 3,582,000 | 42.77 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 37.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.75 | Put | | 2,575.00000 | 2,582,000 | 37.98 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 30.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.75 | Put | | 1,575.00000 | 1,582,000 | 30.07 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.75 | Put | | 575.00000 | 582,000 | 17.50 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Call | | 425.00000 | 418,000 | 12.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.75 | Put | | 0.00000 | 0,000 | 12.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Call | | 1,425.00000 | 1,418,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Call | | 2,425.00000 | 2,418,000 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.75 | Put | | 0.00000 | 0,000 | 17.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 46.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.95 | Put | | 5,775.00000 | 5,782,000 | 46.43 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 45.47 | 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 | 14.95 | Put | | 4,775.00000 | 4,782,000 | 45.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 43.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.95 | Put | | 3,775.00000 | 3,782,000 | 43.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 38.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 2,775.00000 | 2,782,000 | 38.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 32.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.95 | Put | | 1,775.00000 | 1,782,000 | 32.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 20.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 775.00000 | 782,000 | 20.02 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Call | | 227.00000 | 219,000 | 11.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.95 | Put | | 2.00000 | 1,000 | 11.28 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 1,225.00000 | 1,218,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Call | | 2,225.00000 | 2,218,000 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 16.91 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 46.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.00 | Put | | 5,825.00000 | 5,832,000 | 46.48 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 45.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 4,825.00000 | 4,832,000 | 45.51 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 43.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.00 | Put | | 3,825.00000 | 3,832,000 | 43.97 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 39.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 2,825.00000 | 2,832,000 | 39.18 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 33.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.00 | Put | | 1,825.00000 | 1,832,000 | 33.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 20.64 | 0.00 | 0 | 13,651.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 825.00000 | 832,000 | 20.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Call | | 180.00000 | 170,000 | 10.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.00 | Put | | 5.00000 | 2,000 | 10.95 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 1,175.00000 | 1,168,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Call | | 2,175.00000 | 2,168,000 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 46.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.85 | Put | | 5,675.00000 | 5,682,000 | 46.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 45.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 4,675.00000 | 4,682,000 | 45.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 43.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.85 | Put | | 3,675.00000 | 3,682,000 | 43.25 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 38.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 2,675.00000 | 2,682,000 | 38.46 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 31.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.85 | Put | | 1,675.00000 | 1,682,000 | 31.33 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 18.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 675.00000 | 682,000 | 18.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Call | | 325.00000 | 318,000 | 11.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.85 | Put | | 0.00000 | 0,000 | 11.94 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 1,325.00000 | 1,318,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Call | | 2,325.00000 | 2,318,000 | 17.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 17.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 46.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.80 | Put | | 5,625.00000 | 5,632,000 | 46.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 45.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 4,625.00000 | 4,632,000 | 45.32 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 43.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.80 | Put | | 3,625.00000 | 3,632,000 | 43.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 38.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 2,625.00000 | 2,632,000 | 38.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 30.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.80 | Put | | 1,625.00000 | 1,632,000 | 30.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 625.00000 | 632,000 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Call | | 375.00000 | 368,000 | 12.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.80 | Put | | 0.00000 | 0,000 | 12.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 1,375.00000 | 1,368,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Call | | 2,375.00000 | 2,368,000 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.80 | Put | | 0.00000 | 0,000 | 17.19 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 46.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.90 | Put | | 5,725.00000 | 5,732,000 | 46.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 45.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 4,725.00000 | 4,732,000 | 45.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 43.49 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.90 | Put | | 3,725.00000 | 3,732,000 | 43.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 38.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 2,725.00000 | 2,732,000 | 38.70 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 31.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.90 | Put | | 1,725.00000 | 1,732,000 | 31.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 19.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 725.00000 | 732,000 | 19.39 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Call | | 276.00000 | 268,000 | 11.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.90 | Put | | 1.00000 | 0,000 | 11.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 1,275.00000 | 1,268,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Call | | 2,275.00000 | 2,268,000 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 46.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.15 | Put | | 5,975.00000 | 5,982,000 | 46.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 45.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 4,975.00000 | 4,982,000 | 45.66 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 44.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.15 | Put | | 3,975.00000 | 3,982,000 | 44.69 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 39.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 2,975.00000 | 2,982,000 | 39.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.15 | Put | | 1,975.00000 | 1,982,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 22.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 975.00000 | 982,000 | 22.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.15 | Call | | 60.00000 | 46,000 | 9.96 | 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 | 15/03/2010 | Foreign Exchange Future | 10.15 | Put | | 35.00000 | 28,000 | 9.96 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 1,025.00000 | 1,018,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Call | | 2,025.00000 | 2,018,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.05 | Put | | 5,875.00000 | 5,882,000 | 46.53 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 45.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 4,875.00000 | 4,882,000 | 45.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 44.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.05 | Put | | 3,875.00000 | 3,882,000 | 44.21 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 39.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 2,875.00000 | 2,882,000 | 39.41 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 33.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.05 | Put | | 1,875.00000 | 1,882,000 | 33.84 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 21.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 875.00000 | 882,000 | 21.27 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Call | | 135.00000 | 123,000 | 10.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.05 | Put | | 10.00000 | 5,000 | 10.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 1,125.00000 | 1,118,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Call | | 2,125.00000 | 2,118,000 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 0,000 | 16.73 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 46.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.10 | Put | | 5,925.00000 | 5,932,000 | 46.58 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 45.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 4,925.00000 | 4,932,000 | 45.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 44.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.10 | Put | | 3,925.00000 | 3,932,000 | 44.45 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 39.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 2,925.00000 | 2,932,000 | 39.65 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 21.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 925.00000 | 932,000 | 21.90 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Call | | 94.00000 | 81,000 | 10.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.10 | Put | | 19.00000 | 13,000 | 10.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 1,075.00000 | 1,068,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Call | | 2,075.00000 | 2,068,000 | 16.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.10 | Put | | 0.00000 | 0,000 | 16.64 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 46.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.20 | Put | | 6,025.00000 | 6,032,000 | 46.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 45.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.20 | Put | | 5,025.00000 | 5,032,000 | 45.71 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 44.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.20 | Put | | 4,025.00000 | 4,032,000 | 44.74 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 40.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.20 | Put | | 3,025.00000 | 3,032,000 | 40.13 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 35.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.20 | Put | | 2,025.00000 | 2,032,000 | 35.34 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 23.16 | 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 | 11.20 | Put | | 1,025.00000 | 1,032,000 | 23.16 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Call | | 37.00000 | 25,000 | 10.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.20 | Put | | 62.00000 | 57,000 | 10.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Call | | 975.00000 | 968,000 | 16.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 0,000 | 16.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Call | | 1,975.00000 | 1,968,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 46.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 16.25 | Put | | 6,075.00000 | 6,082,000 | 46.62 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 45.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 5,075.00000 | 5,082,000 | 45.76 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 44.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 14.25 | Put | | 4,075.00000 | 4,082,000 | 44.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 40.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 3,075.00000 | 3,082,000 | 40.37 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 35.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.25 | Put | | 2,075.00000 | 2,082,000 | 35.58 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 23.79 | 0.00 | 0 | 2,700.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 1,075.00000 | 1,082,000 | 23.79 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Call | | 22.00000 | 13,000 | 11.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.25 | Put | | 97.00000 | 95,000 | 11.22 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 925.00000 | 918,000 | 15.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 0.00000 | 0,000 | 15.89 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Call | | 1,925.00000 | 1,918,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 34.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 12.10 | Put | | 1,925.00000 | 1,932,000 | 34.47 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.15 | Put | | 8,975.00000 | 8,982,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.15 | Put | | 6,975.00000 | 6,982,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 3,025.00000 | 3,018,000 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 0.00000 | 0,000 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.30 | Put | | 9,125.00000 | 9,132,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.30 | Put | | 7,125.00000 | 7,132,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 45.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 15.30 | Put | | 5,125.00000 | 5,132,000 | 45.80 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 40.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 13.30 | Put | | 3,125.00000 | 3,132,000 | 40.61 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Call | | 0.00000 | 0,000 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 11.30 | Put | | 1,125.00000 | 1,132,000 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Call | | 13.00000 | 6,000 | 11.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 10.30 | Put | | 138.00000 | 138,000 | 11.85 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Call | | 875.00000 | 868,000 | 15.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 0,000 | 15.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Call | | 1,875.00000 | 1,868,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 8.30 | Put | | 0.00000 | 0,000 | 16.55 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Call | | 2,875.00000 | 2,868,000 | 18.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 0,000 | 18.10 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.25 | Put | | 9,075.00000 | 9,082,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.25 | Put | | 7,075.00000 | 7,082,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 2,925.00000 | 2,918,000 | 18.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 0,000 | 18.20 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.10 | Put | | 8,925.00000 | 8,932,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 46.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.10 | Put | | 6,925.00000 | 6,932,000 | 46.60 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 3,075.00000 | 3,068,000 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 0.00000 | 0,000 | 18.38 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 19.20 | Put | | 9,025.00000 | 9,032,000 | 46.56 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 17.20 | Put | | 7,025.00000 | 7,032,000 | 46.59 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Call | | 2,975.00000 | 2,968,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 15/03/2010 | Foreign Exchange Future | 7.20 | Put | | 0.00000 | 0,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | | | 10.33970 | 10.34540 | | 12.74 | 89,055,836.10 | 8,613 | 26,107.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 25.00000 | 24,000 | 19.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 1,780.00000 | 1,784,000 | 19.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 32.00000 | 30,000 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 1,587.00000 | 1,590,000 | 18.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 28.00000 | 26,000 | 18.69 | 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 | 12.00 | Put | | 1,683.00000 | 1,686,000 | 18.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 8,955.00000 | 8,960,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 29.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 6,955.00000 | 6,960,000 | 29.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 4,955.00000 | 4,960,000 | 24.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 4.00000 | 4,000 | 20.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 2,959.00000 | 2,964,000 | 20.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 68.00000 | 64,000 | 16.24 | 0.00 | 0 | 25.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 1,023.00000 | 1,024,000 | 16.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 298.00000 | 286,000 | 12.74 | 0.00 | 0 | 20.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 253.00000 | 246,000 | 12.74 | 0.00 | 0 | 271.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 1,058.00000 | 1,052,000 | 12.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 13.00000 | 12,000 | 12.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 2,047.00000 | 2,042,000 | 17.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 2.00000 | 2,000 | 17.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 3,046.00000 | 3,040,000 | 21.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 1.00000 | 0,000 | 21.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 9,255.00000 | 9,260,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 30.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 7,255.00000 | 7,260,000 | 30.24 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 25.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 5,255.00000 | 5,260,000 | 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 | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 3.00000 | 2,000 | 21.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 3,258.00000 | 3,262,000 | 21.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 46.00000 | 43,000 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 1,301.00000 | 1,303,000 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 188.00000 | 180,000 | 13.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 443.00000 | 440,000 | 13.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 784.00000 | 779,000 | 12.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 39.00000 | 39,000 | 12.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 1,749.00000 | 1,743,000 | 16.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 4.00000 | 3,000 | 16.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 2,746.00000 | 2,740,000 | 19.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 1.00000 | 0,000 | 19.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 9,355.00000 | 9,360,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 30.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 7,355.00000 | 7,360,000 | 30.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 25.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 5,355.00000 | 5,360,000 | 25.35 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 2.00000 | 2,000 | 21.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 3,357.00000 | 3,362,000 | 21.40 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 40.00000 | 38,000 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 1,395.00000 | 1,398,000 | 17.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 161.00000 | 155,000 | 14.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 516.00000 | 515,000 | 14.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 699.00000 | 694,000 | 12.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 54.00000 | 54,000 | 12.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 1,650.00000 | 1,644,000 | 15.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 5.00000 | 4,000 | 15.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 2,646.00000 | 2,640,000 | 19.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 1.00000 | 0,000 | 19.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 9,005.00000 | 9,010,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 7,005.00000 | 7,010,000 | 29.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 24.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 5,005.00000 | 5,010,000 | 24.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 4.00000 | 3,000 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 3,009.00000 | 3,013,000 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 63.00000 | 60,000 | 16.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 1,068.00000 | 1,070,000 | 16.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 274.00000 | 265,000 | 12.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 279.00000 | 275,000 | 12.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 1,010.00000 | 1,005,000 | 12.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 15.00000 | 15,000 | 12.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 1,998.00000 | 1,992,000 | 17.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 3.00000 | 2,000 | 17.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 2,996.00000 | 2,990,000 | 20.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 1.00000 | 0,000 | 20.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 9,055.00000 | 9,060,000 | 32.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 7,055.00000 | 7,060,000 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 24.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 5,055.00000 | 5,060,000 | 24.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 4.00000 | 3,000 | 21.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 3,059.00000 | 3,063,000 | 21.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 59.00000 | 56,000 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 1,114.00000 | 1,116,000 | 16.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 254.00000 | 246,000 | 13.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 309.00000 | 306,000 | 13.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 963.00000 | 958,000 | 12.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 18.00000 | 18,000 | 12.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 1,948.00000 | 1,942,000 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 3.00000 | 2,000 | 17.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 2,946.00000 | 2,940,000 | 20.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 1.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 9,205.00000 | 9,210,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 30.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 7,205.00000 | 7,210,000 | 30.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 25.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 5,205.00000 | 5,210,000 | 25.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 3.00000 | 2,000 | 21.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 3,208.00000 | 3,212,000 | 21.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 49.00000 | 46,000 | 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 | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 1,254.00000 | 1,256,000 | 17.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 202.00000 | 195,000 | 13.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 407.00000 | 405,000 | 13.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 827.00000 | 822,000 | 12.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 32.00000 | 32,000 | 12.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 1,799.00000 | 1,793,000 | 16.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 4.00000 | 3,000 | 16.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 2,796.00000 | 2,790,000 | 20.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 1.00000 | 0,000 | 20.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 9,105.00000 | 9,110,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 29.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 7,105.00000 | 7,110,000 | 29.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 5,105.00000 | 5,110,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 3.00000 | 3,000 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 3,108.00000 | 3,113,000 | 21.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 55.00000 | 52,000 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 1,160.00000 | 1,162,000 | 16.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 235.00000 | 227,000 | 13.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 340.00000 | 337,000 | 13.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 917.00000 | 912,000 | 12.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 22.00000 | 22,000 | 12.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 1,898.00000 | 1,892,000 | 16.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 3.00000 | 2,000 | 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 | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 2,896.00000 | 2,890,000 | 20.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 1.00000 | 0,000 | 20.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 9,155.00000 | 9,160,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 29.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 7,155.00000 | 7,160,000 | 29.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 24.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 5,155.00000 | 5,160,000 | 24.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 3.00000 | 3,000 | 21.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 3,158.00000 | 3,163,000 | 21.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 52.00000 | 49,000 | 16.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 1,207.00000 | 1,209,000 | 16.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 218.00000 | 210,000 | 13.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 373.00000 | 370,000 | 13.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 872.00000 | 867,000 | 12.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 27.00000 | 27,000 | 12.59 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 1,848.00000 | 1,842,000 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 3.00000 | 2,000 | 16.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 2,846.00000 | 2,840,000 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 1.00000 | 0,000 | 20.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 9,505.00000 | 9,510,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 30.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 7,505.00000 | 7,510,000 | 30.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 25.69 | 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 | 15.85 | Put | | 5,505.00000 | 5,510,000 | 25.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 2.00000 | 2,000 | 21.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 3,507.00000 | 3,512,000 | 21.57 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 33.00000 | 31,000 | 18.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 1,538.00000 | 1,541,000 | 18.16 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 129.00000 | 123,000 | 14.66 | 0.00 | 0 | 29.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 634.00000 | 633,000 | 14.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 581.00000 | 574,000 | 12.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 86.00000 | 84,000 | 12.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 1,501.00000 | 1,495,000 | 14.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 6.00000 | 5,000 | 14.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 2,496.00000 | 2,490,000 | 19.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,000 | 19.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 9,455.00000 | 9,460,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 30.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 7,455.00000 | 7,460,000 | 30.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 5,455.00000 | 5,460,000 | 25.58 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 2.00000 | 2,000 | 21.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 3,457.00000 | 3,462,000 | 21.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 36.00000 | 33,000 | 17.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 1,491.00000 | 1,493,000 | 17.99 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 139.00000 | 133,000 | 14.49 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 594.00000 | 593,000 | 14.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 619.00000 | 613,000 | 12.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 74.00000 | 73,000 | 12.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 1,550.00000 | 1,544,000 | 15.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 5.00000 | 4,000 | 15.07 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 2,546.00000 | 2,540,000 | 19.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 1.00000 | 0,000 | 19.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 9,555.00000 | 9,560,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 31.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 7,555.00000 | 7,560,000 | 31.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 25.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 5,555.00000 | 5,560,000 | 25.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 2.00000 | 1,000 | 21.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 3,557.00000 | 3,561,000 | 21.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 120.00000 | 114,000 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 675.00000 | 674,000 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 544.00000 | 536,000 | 12.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 99.00000 | 96,000 | 12.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 1,451.00000 | 1,445,000 | 14.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 6.00000 | 5,000 | 14.56 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 2,446.00000 | 2,440,000 | 18.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,000 | 18.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 9,605.00000 | 9,610,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 31.19 | 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 | 17.95 | Put | | 7,605.00000 | 7,610,000 | 31.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 25.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 5,605.00000 | 5,610,000 | 25.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 1.00000 | 1,000 | 21.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 3,606.00000 | 3,611,000 | 21.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 30.00000 | 28,000 | 18.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 1,635.00000 | 1,638,000 | 18.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 111.00000 | 106,000 | 15.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 716.00000 | 716,000 | 15.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 508.00000 | 500,000 | 12.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 113.00000 | 110,000 | 12.68 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 1,402.00000 | 1,396,000 | 14.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 7.00000 | 6,000 | 14.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 2,396.00000 | 2,390,000 | 18.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,000 | 18.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 9,405.00000 | 9,410,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 30.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 7,405.00000 | 7,410,000 | 30.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 25.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 5,405.00000 | 5,410,000 | 25.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 2.00000 | 2,000 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 3,407.00000 | 3,412,000 | 21.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 38.00000 | 35,000 | 17.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 1,443.00000 | 1,445,000 | 17.81 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 150.00000 | 143,000 | 14.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 555.00000 | 553,000 | 14.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 658.00000 | 653,000 | 12.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 63.00000 | 63,000 | 12.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 1,600.00000 | 1,594,000 | 15.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 5.00000 | 4,000 | 15.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 2,596.00000 | 2,590,000 | 19.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 1.00000 | 0,000 | 19.46 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 9,655.00000 | 9,660,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 31.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 7,655.00000 | 7,660,000 | 31.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 26.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 5,655.00000 | 5,660,000 | 26.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 1.00000 | 1,000 | 21.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 3,656.00000 | 3,661,000 | 21.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 103.00000 | 98,000 | 15.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 758.00000 | 758,000 | 15.19 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 474.00000 | 465,000 | 12.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 129.00000 | 125,000 | 12.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 1,353.00000 | 1,346,000 | 14.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 8.00000 | 6,000 | 14.06 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 2,346.00000 | 2,341,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 1,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 32.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 9,805.00000 | 9,810,000 | 32.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 31.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 7,805.00000 | 7,810,000 | 31.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 26.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 5,805.00000 | 5,810,000 | 26.39 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 1.00000 | 1,000 | 21.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 3,806.00000 | 3,811,000 | 21.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 24.00000 | 22,000 | 19.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 1,829.00000 | 1,832,000 | 19.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 83.00000 | 79,000 | 15.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 888.00000 | 889,000 | 15.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 379.00000 | 369,000 | 12.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 184.00000 | 179,000 | 12.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 1,205.00000 | 1,199,000 | 13.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 10.00000 | 9,000 | 13.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 2,197.00000 | 2,191,000 | 18.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 2.00000 | 1,000 | 18.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 10.51370 | 10.51830 | | 14.33 | 0.00 | 0 | 1,608.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Call | | 165.00000 | 163,000 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Put | | 1,312.00000 | 1,314,000 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 10.68480 | 10.68990 | | 15.04 | 16,027,200.00 | 1,500 | 1,650.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 9,511.00000 | 9,516,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 7.00000 | 6,000 | 24.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 7,517.00000 | 7,521,000 | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 39.00000 | 38,000 | 25.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 5,549.00000 | 5,553,000 | 25.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 89.00000 | 87,000 | 23.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 3,599.00000 | 3,602,000 | 23.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 227.00000 | 223,000 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 1,737.00000 | 1,738,000 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 405.00000 | 399,000 | 16.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 915.00000 | 914,000 | 16.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 806.00000 | 799,000 | 14.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 316.00000 | 314,000 | 14.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 1,555.00000 | 1,548,000 | 13.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 65.00000 | 63,000 | 13.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 2,506.00000 | 2,501,000 | 16.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 16.00000 | 16,000 | 16.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 246.00000 | 241,000 | 18.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 1,606.00000 | 1,606,000 | 18.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 9,561.00000 | 9,566,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 6.00000 | 6,000 | 24.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 7,566.00000 | 7,571,000 | 24.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 38.00000 | 37,000 | 26.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 5,598.00000 | 5,602,000 | 26.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 87.00000 | 85,000 | 23.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 3,647.00000 | 3,650,000 | 23.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 221.00000 | 217,000 | 19.05 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 1,781.00000 | 1,782,000 | 19.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 392.00000 | 386,000 | 16.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 952.00000 | 951,000 | 16.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 778.00000 | 770,000 | 14.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 338.00000 | 335,000 | 14.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 1,510.00000 | 1,504,000 | 13.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 70.00000 | 69,000 | 13.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 2,457.00000 | 2,451,000 | 16.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 17.00000 | 16,000 | 16.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 10,261.00000 | 10,266,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 3.00000 | 3,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 8,263.00000 | 8,268,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 25.00000 | 24,000 | 26.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 6,285.00000 | 6,289,000 | 26.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 65.00000 | 64,000 | 24.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 4,325.00000 | 4,329,000 | 24.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 156.00000 | 153,000 | 20.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 2,416.00000 | 2,418,000 | 20.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 259.00000 | 255,000 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 1,519.00000 | 1,520,000 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 476.00000 | 469,000 | 15.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 736.00000 | 734,000 | 15.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 960.00000 | 952,000 | 14.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 220.00000 | 217,000 | 14.02 | 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 | 8.95 | Call | | 1,782.00000 | 1,776,000 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 42.00000 | 41,000 | 14.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 10,161.00000 | 10,166,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 3.00000 | 3,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 8,163.00000 | 8,168,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 27.00000 | 26,000 | 26.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 6,187.00000 | 6,191,000 | 26.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 69.00000 | 67,000 | 24.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 4,229.00000 | 4,232,000 | 24.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 164.00000 | 161,000 | 20.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 2,324.00000 | 2,326,000 | 20.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 274.00000 | 270,000 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 1,434.00000 | 1,435,000 | 18.05 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 508.00000 | 501,000 | 15.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 668.00000 | 666,000 | 15.54 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 1,027.00000 | 1,019,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 187.00000 | 184,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 1,875.00000 | 1,869,000 | 14.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 35.00000 | 34,000 | 14.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 9,311.00000 | 9,316,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 8.00000 | 8,000 | 24.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 7,318.00000 | 7,323,000 | 24.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 42.00000 | 41,000 | 25.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 5,352.00000 | 5,356,000 | 25.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 96.00000 | 94,000 | 22.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 3,406.00000 | 3,409,000 | 22.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 252.00000 | 248,000 | 18.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 1,562.00000 | 1,563,000 | 18.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 460.00000 | 454,000 | 15.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 770.00000 | 769,000 | 15.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 927.00000 | 920,000 | 14.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 237.00000 | 235,000 | 14.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 1,736.00000 | 1,730,000 | 14.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 46.00000 | 45,000 | 14.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 2,703.00000 | 2,698,000 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 13.00000 | 13,000 | 17.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 9,411.00000 | 9,416,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 7.00000 | 7,000 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 7,417.00000 | 7,422,000 | 24.78 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 40.00000 | 39,000 | 25.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 5,450.00000 | 5,454,000 | 25.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 92.00000 | 90,000 | 22.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 3,502.00000 | 3,505,000 | 22.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 239.00000 | 235,000 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 1,649.00000 | 1,650,000 | 18.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 431.00000 | 425,000 | 16.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 841.00000 | 840,000 | 16.17 | 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 | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 865.00000 | 857,000 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 275.00000 | 272,000 | 14.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 1,644.00000 | 1,638,000 | 14.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 54.00000 | 53,000 | 14.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 2,605.00000 | 2,599,000 | 16.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 15.00000 | 14,000 | 16.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 9,711.00000 | 9,716,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 5.00000 | 5,000 | 24.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 7,715.00000 | 7,720,000 | 24.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 36.00000 | 35,000 | 26.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 5,746.00000 | 5,750,000 | 26.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 82.00000 | 81,000 | 23.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 3,792.00000 | 3,796,000 | 23.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 205.00000 | 202,000 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 1,915.00000 | 1,917,000 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 357.00000 | 352,000 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 1,067.00000 | 1,067,000 | 16.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 698.00000 | 691,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 408.00000 | 406,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 1,380.00000 | 1,373,000 | 13.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 90.00000 | 88,000 | 13.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 2,309.00000 | 2,303,000 | 15.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 19.00000 | 18,000 | 15.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 9,861.00000 | 9,866,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 4.00000 | 4,000 | 24.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 7,864.00000 | 7,869,000 | 24.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 34.00000 | 33,000 | 26.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 5,894.00000 | 5,898,000 | 26.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 78.00000 | 76,000 | 23.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 3,938.00000 | 3,941,000 | 23.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 191.00000 | 187,000 | 19.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 2,051.00000 | 2,052,000 | 19.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 326.00000 | 321,000 | 17.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 1,186.00000 | 1,186,000 | 17.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 626.00000 | 618,000 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 486.00000 | 483,000 | 14.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 1,253.00000 | 1,246,000 | 13.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 113.00000 | 111,000 | 13.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 2,162.00000 | 2,156,000 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 22.00000 | 21,000 | 14.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 9,161.00000 | 9,166,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 10.00000 | 9,000 | 25.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 7,170.00000 | 7,174,000 | 25.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 44.00000 | 43,000 | 25.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 5,204.00000 | 5,208,000 | 25.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 102.00000 | 100,000 | 22.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 3,262.00000 | 3,265,000 | 22.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 2,852.00000 | 2,846,000 | 17.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 12.00000 | 11,000 | 17.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 9,211.00000 | 9,216,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 9.00000 | 9,000 | 25.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 7,219.00000 | 7,224,000 | 25.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 44.00000 | 42,000 | 25.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 5,254.00000 | 5,257,000 | 25.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 100.00000 | 98,000 | 22.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 3,310.00000 | 3,313,000 | 22.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 267.00000 | 262,000 | 18.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 1,477.00000 | 1,477,000 | 18.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 492.00000 | 485,000 | 15.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 702.00000 | 700,000 | 15.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 993.00000 | 985,000 | 13.95 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 203.00000 | 200,000 | 13.95 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 1,828.00000 | 1,822,000 | 14.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 38.00000 | 37,000 | 14.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 2,802.00000 | 2,797,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 12.00000 | 12,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 1.00000 | 1,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 9,261.00000 | 9,266,000 | 24.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 9.00000 | 8,000 | 24.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 7,269.00000 | 7,273,000 | 24.96 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 43.00000 | 41,000 | 25.61 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 5,303.00000 | 5,306,000 | 25.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 98.00000 | 96,000 | 22.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 3,358.00000 | 3,361,000 | 22.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 2,753.00000 | 2,747,000 | 17.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 13.00000 | 12,000 | 17.26 | 0.00 | 0 | 0.00 |
| AL7T | On | 06/05/2010 | Index Future | | | 336.70600 | 335.19900 | | | 0.00 | 0 | 58.00 |
| ALBI | On | 06/05/2010 | Index Future | | | 310.01500 | 308.88000 | | | 182,908,850.00 | 59 | 1,315.00 |
| ALBI | On | 05/08/2010 | Index Future | | | 310.13000 | 308.99700 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | | | 6.77670 | 6.80030 | | 9.47 | 17,009,517.00 | 2,510 | 9,175.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 14.80 | Put | | 8,000.00000 | 8,023,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 12.80 | Put | | 6,000.00000 | 6,023,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 50.58 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 10.80 | Put | | 4,000.00000 | 4,023,000 | 50.58 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Call | | 0.00000 | 0,000 | 44.51 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 8.80 | Put | | 2,000.00000 | 2,023,000 | 44.51 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Call | | 1,000.00000 | 977,000 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 5.80 | Put | | 0.00000 | 0,000 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Call | | 2,000.00000 | 1,977,000 | 20.47 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 20.47 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Call | | 3,000.00000 | 2,977,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 15/03/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 20.66 | 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 | 15/03/2010 | Foreign Exchange Future | 2.80 | Call | | 4,000.00000 | 3,977,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.90 | Put | | 8,100.00000 | 8,123,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.90 | Put | | 6,100.00000 | 6,123,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.90 | Put | | 4,100.00000 | 4,123,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 44.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.90 | Put | | 2,100.00000 | 2,123,000 | 44.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Call | | 900.00000 | 877,000 | 15.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 15.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Call | | 1,900.00000 | 1,877,000 | 20.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 20.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Call | | 2,900.00000 | 2,877,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Call | | 3,900.00000 | 3,877,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.95 | Put | | 8,150.00000 | 8,173,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.95 | Put | | 6,150.00000 | 6,173,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.95 | Put | | 4,150.00000 | 4,173,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.95 | Call | | 0.00000 | 0,000 | 44.98 | 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 | 8.95 | Put | | 2,150.00000 | 2,173,000 | 44.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Call | | 850.00000 | 827,000 | 15.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 15.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Call | | 1,850.00000 | 1,827,000 | 19.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 19.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Call | | 2,850.00000 | 2,827,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Call | | 3,850.00000 | 3,827,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.85 | Put | | 8,050.00000 | 8,073,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.85 | Put | | 6,050.00000 | 6,073,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 50.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.85 | Put | | 4,050.00000 | 4,073,000 | 50.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Call | | 0.00000 | 0,000 | 44.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.85 | Put | | 2,050.00000 | 2,073,000 | 44.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Call | | 950.00000 | 927,000 | 16.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 16.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Call | | 1,950.00000 | 1,927,000 | 20.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 20.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Call | | 2,950.00000 | 2,927,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Call | | 3,950.00000 | 3,927,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 20.66 | 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 15/03/2010 Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.75 | Put | | 7,950.00000 | 7,973,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.75 | Put | | 5,950.00000 | 5,973,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 50.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.75 | Put | | 3,950.00000 | 3,973,000 | 50.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.75 | Call | | 0.00000 | 0,000 | 44.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.75 | Put | | 1,950.00000 | 1,973,000 | 44.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.75 | Call | | 1,050.00000 | 1,027,000 | 16.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 16.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.75 | Call | | 2,050.00000 | 2,027,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.75 | Call | | 3,050.00000 | 3,027,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.75 | Call | | 4,050.00000 | 4,027,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.45 | Put | | 7,650.00000 | 7,673,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 50.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.45 | Put | | 5,650.00000 | 5,673,000 | 50.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 49.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.45 | Put | | 3,650.00000 | 3,673,000 | 49.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.45 | Call | | 0.00000 | 0,000 | 39.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.45 | Put | | 1,650.00000 | 1,673,000 | 39.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.45 | Call | | 1,350.00000 | 1,327,000 | 17.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 17.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Call | | 2,350.00000 | 2,327,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Call | | 3,350.00000 | 3,327,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.45 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Call | | 4,350.00000 | 4,327,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.45 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.65 | Put | | 7,850.00000 | 7,873,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.65 | Put | | 5,850.00000 | 5,873,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 50.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.65 | Put | | 3,850.00000 | 3,873,000 | 50.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Call | | 0.00000 | 0,000 | 42.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.65 | Put | | 1,850.00000 | 1,873,000 | 42.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Call | | 1,150.00000 | 1,127,000 | 17.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 17.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Call | | 2,150.00000 | 2,127,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Call | | 3,150.00000 | 3,127,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Call | | 4,150.00000 | 4,127,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.70 | Put | | 7,900.00000 | 7,923,000 | 50.40 | 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 | 12.70 | Call | | 0.00000 | 0,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.70 | Put | | 5,900.00000 | 5,923,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 50.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.70 | Put | | 3,900.00000 | 3,923,000 | 50.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Call | | 0.00000 | 0,000 | 43.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.70 | Put | | 1,900.00000 | 1,923,000 | 43.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Call | | 1,100.00000 | 1,077,000 | 17.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,000 | 17.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Call | | 2,100.00000 | 2,077,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Call | | 3,100.00000 | 3,077,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Call | | 4,100.00000 | 4,077,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.70 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.60 | Put | | 7,800.00000 | 7,823,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.60 | Put | | 5,800.00000 | 5,823,000 | 50.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 50.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.60 | Put | | 3,800.00000 | 3,823,000 | 50.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 0,000 | 41.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.60 | Put | | 1,800.00000 | 1,823,000 | 41.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Call | | 1,200.00000 | 1,177,000 | 17.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 17.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.60 | Call | | 2,200.00000 | 2,177,000 | 20.66 | 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 | 15/03/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Call | | 3,200.00000 | 3,177,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Call | | 4,200.00000 | 4,177,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.55 | Put | | 7,750.00000 | 7,773,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 50.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.55 | Put | | 5,750.00000 | 5,773,000 | 50.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 49.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.55 | Put | | 3,750.00000 | 3,773,000 | 49.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Call | | 0.00000 | 0,000 | 40.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.55 | Put | | 1,750.00000 | 1,773,000 | 40.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Call | | 1,250.00000 | 1,227,000 | 17.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 17.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Call | | 2,250.00000 | 2,227,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Call | | 3,250.00000 | 3,227,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Call | | 4,250.00000 | 4,227,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.50 | Put | | 7,700.00000 | 7,723,000 | 50.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 50.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.50 | Put | | 5,700.00000 | 5,723,000 | 50.50 | 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 | 15/03/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 49.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.50 | Put | | 3,700.00000 | 3,723,000 | 49.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 40.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.50 | Put | | 1,700.00000 | 1,723,000 | 40.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Call | | 1,300.00000 | 1,277,000 | 17.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Call | | 2,300.00000 | 2,277,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Call | | 3,300.00000 | 3,277,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Call | | 4,300.00000 | 4,277,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 50.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 14.40 | Put | | 7,600.00000 | 7,623,000 | 50.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 50.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 12.40 | Put | | 5,600.00000 | 5,623,000 | 50.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 49.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 10.40 | Put | | 3,600.00000 | 3,623,000 | 49.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 38.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 8.40 | Put | | 1,600.00000 | 1,623,000 | 38.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Call | | 1,400.00000 | 1,377,000 | 18.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 18.18 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Call | | 2,400.00000 | 2,377,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.40 | Call | | 3,400.00000 | 3,377,000 | 20.66 | 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 | 15/03/2010 | Foreign Exchange Future | 3.40 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Call | | 4,400.00000 | 4,377,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 2.40 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Call | | 700.00000 | 677,000 | 14.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.10 | Put | | 0.00000 | 0,000 | 14.27 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Call | | 800.00000 | 777,000 | 15.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 0,000 | 15.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Call | | 750.00000 | 727,000 | 14.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.05 | Put | | 0.00000 | 0,000 | 14.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Call | | 2.00000 | 0,000 | 12.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.95 | Put | | 152.00000 | 173,000 | 12.96 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Call | | 12.00000 | 5,000 | 11.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.85 | Put | | 62.00000 | 78,000 | 11.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Call | | 62.00000 | 39,000 | 9.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.75 | Put | | 12.00000 | 12,000 | 9.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Call | | 251.00000 | 227,000 | 10.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.55 | Put | | 1.00000 | 0,000 | 10.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Call | | 350.00000 | 327,000 | 11.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.45 | Put | | 0.00000 | 0,000 | 11.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Call | | 450.00000 | 427,000 | 12.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.35 | Put | | 0.00000 | 0,000 | 12.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Call | | 550.00000 | 527,000 | 13.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.25 | Put | | 0.00000 | 0,000 | 13.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Call | | 650.00000 | 627,000 | 13.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.15 | Put | | 0.00000 | 0,000 | 13.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Call | | 600.00000 | 577,000 | 13.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.20 | Put | | 0.00000 | 0,000 | 13.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Call | | 0.00000 | 0,000 | 15.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.10 | Put | | 300.00000 | 323,000 | 15.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Call | | 1.00000 | 0,000 | 13.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.00 | Put | | 201.00000 | 223,000 | 13.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Call | | 4.00000 | 2,000 | 12.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.90 | Put | | 104.00000 | 125,000 | 12.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Call | | 28.00000 | 15,000 | 10.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.80 | Put | | 28.00000 | 38,000 | 10.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Call | | 105.00000 | 80,000 | 9.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.70 | Put | | 5.00000 | 3,000 | 9.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Call | | 201.00000 | 177,000 | 10.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.60 | Put | | 1.00000 | 0,000 | 10.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Call | | 300.00000 | 277,000 | 11.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.50 | Put | | 0.00000 | 0,000 | 11.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Call | | 400.00000 | 377,000 | 12.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.40 | Put | | 0.00000 | 0,000 | 12.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Call | | 500.00000 | 477,000 | 12.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.30 | Put | | 0.00000 | 0,000 | 12.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Call | | 152.00000 | 127,000 | 10.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 6.65 | Put | | 2.00000 | 0,000 | 10.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.10 | Put | | 8,300.00000 | 8,323,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 50.47 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.10 | Put | | 6,300.00000 | 6,323,000 | 50.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.10 | Put | | 4,300.00000 | 4,323,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 45.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.10 | Put | | 2,300.00000 | 2,323,000 | 45.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Call | | 1,700.00000 | 1,677,000 | 19.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 19.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Call | | 2,700.00000 | 2,677,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Call | | 3,700.00000 | 3,677,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.05 | Put | | 8,250.00000 | 8,273,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 50.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.05 | Put | | 6,250.00000 | 6,273,000 | 50.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.05 | Put | | 4,250.00000 | 4,273,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Call | | 0.00000 | 0,000 | 45.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.05 | Put | | 2,250.00000 | 2,273,000 | 45.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Call | | 0.00000 | 0,000 | 14.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.05 | Put | | 250.00000 | 273,000 | 14.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Call | | 1,750.00000 | 1,727,000 | 19.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 19.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Call | | 2,750.00000 | 2,727,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 20.66 | 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 | 15/03/2010 | Foreign Exchange Future | 3.05 | Call | | 3,750.00000 | 3,727,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.00 | Put | | 8,200.00000 | 8,223,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.00 | Put | | 6,200.00000 | 6,223,000 | 50.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.00 | Put | | 4,200.00000 | 4,223,000 | 50.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 45.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.00 | Put | | 2,200.00000 | 2,223,000 | 45.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Call | | 1,800.00000 | 1,777,000 | 19.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 19.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Call | | 2,800.00000 | 2,777,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Call | | 3,800.00000 | 3,777,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.15 | Put | | 8,350.00000 | 8,373,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 50.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.15 | Put | | 6,350.00000 | 6,373,000 | 50.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 50.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.15 | Put | | 4,350.00000 | 4,373,000 | 50.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Call | | 0.00000 | 0,000 | 45.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.15 | Put | | 2,350.00000 | 2,373,000 | 45.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Call | | 0.00000 | 0,000 | 16.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.15 | Put | | 350.00000 | 373,000 | 16.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Call | | 1,650.00000 | 1,627,000 | 19.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 19.13 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Call | | 2,650.00000 | 2,627,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Call | | 3,650.00000 | 3,627,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 15.25 | Put | | 8,450.00000 | 8,473,000 | 50.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 50.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 13.25 | Put | | 6,450.00000 | 6,473,000 | 50.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 50.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 11.25 | Put | | 4,450.00000 | 4,473,000 | 50.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Call | | 0.00000 | 0,000 | 45.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 9.25 | Put | | 2,450.00000 | 2,473,000 | 45.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Call | | 0.00000 | 0,000 | 18.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 7.25 | Put | | 450.00000 | 473,000 | 18.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Call | | 1,550.00000 | 1,527,000 | 18.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,000 | 18.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Call | | 2,550.00000 | 2,527,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Call | | 3,550.00000 | 3,527,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 15/03/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 20.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | | | 6.82390 | 6.84790 | | 11.94 | 17,093,869.50 | 2,505 | 5,513.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 27.22 | 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 14/06/2010 Foreign Exchange Future | 14.60 | Put | | 7,752.00000 | 7,776,000 | 27.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.60 | Call | | 1.00000 | 1,000 | 39.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.60 | Put | | 5,753.00000 | 5,777,000 | 39.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.60 | Call | | 1.00000 | 1,000 | 31.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.60 | Put | | 3,753.00000 | 3,777,000 | 31.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.60 | Call | | 9.00000 | 9,000 | 23.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.60 | Put | | 1,761.00000 | 1,785,000 | 23.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.60 | Call | | 337.00000 | 314,000 | 13.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.60 | Put | | 89.00000 | 90,000 | 13.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.60 | Call | | 1,254.00000 | 1,230,000 | 19.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.60 | Put | | 6.00000 | 6,000 | 19.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.60 | Call | | 2,248.00000 | 2,224,000 | 23.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 23.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.60 | Call | | 3,248.00000 | 3,224,000 | 18.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 18.32 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.60 | Call | | 4,248.00000 | 4,224,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 27.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.55 | Put | | 7,702.00000 | 7,726,000 | 27.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.55 | Call | | 1.00000 | 1,000 | 39.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.55 | Put | | 5,703.00000 | 5,727,000 | 39.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.55 | Call | | 1.00000 | 1,000 | 31.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.55 | Put | | 3,703.00000 | 3,727,000 | 31.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.55 | Call | | 9.00000 | 9,000 | 22.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.55 | Put | | 1,711.00000 | 1,735,000 | 22.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 376.00000 | 352,000 | 13.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 78.00000 | 78,000 | 13.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 1,303.00000 | 1,279,000 | 20.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 5.00000 | 5,000 | 20.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 2,298.00000 | 2,274,000 | 23.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 23.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Call | | 3,298.00000 | 3,274,000 | 18.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 18.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Call | | 4,298.00000 | 4,274,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 27.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 7,652.00000 | 7,676,000 | 27.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 1.00000 | 1,000 | 39.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 5,653.00000 | 5,677,000 | 39.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 1.00000 | 1,000 | 31.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 3,653.00000 | 3,677,000 | 31.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 10.00000 | 9,000 | 22.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,662.00000 | 1,685,000 | 22.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 416.00000 | 392,000 | 13.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 68.00000 | 68,000 | 13.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 1,352.00000 | 1,328,000 | 20.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 4.00000 | 4,000 | 20.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 2,348.00000 | 2,324,000 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 23.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 3,348.00000 | 3,324,000 | 18.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 18.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.50 | Call | | 4,348.00000 | 4,324,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 264.00000 | 241,000 | 12.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 116.00000 | 117,000 | 12.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 8,002.00000 | 8,026,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 1.00000 | 1,000 | 40.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 6,003.00000 | 6,027,000 | 40.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 1.00000 | 1,000 | 32.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 4,003.00000 | 4,027,000 | 32.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 7.00000 | 7,000 | 24.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 2,009.00000 | 2,033,000 | 24.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 168.00000 | 157,000 | 12.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 170.00000 | 183,000 | 12.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 1,009.00000 | 985,000 | 18.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 11.00000 | 11,000 | 18.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 1,999.00000 | 1,975,000 | 24.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 1,000 | 24.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 2,998.00000 | 2,974,000 | 18.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 18.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.85 | Call | | 3,998.00000 | 3,974,000 | 17.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 17.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 26.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,902.00000 | 7,926,000 | 26.10 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 1.00000 | 1,000 | 40.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,903.00000 | 5,927,000 | 40.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 1.00000 | 1,000 | 32.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,903.00000 | 3,927,000 | 32.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 8.00000 | 8,000 | 24.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,910.00000 | 1,934,000 | 24.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 230.00000 | 208,000 | 12.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 132.00000 | 134,000 | 12.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,106.00000 | 1,082,000 | 18.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 8.00000 | 8,000 | 18.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,098.00000 | 2,074,000 | 24.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 24.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 3,098.00000 | 3,074,000 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 18.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Call | | 4,098.00000 | 4,074,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 8,052.00000 | 8,076,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 1.00000 | 0,000 | 39.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 6,053.00000 | 6,076,000 | 39.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 1.00000 | 1,000 | 32.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 4,053.00000 | 4,077,000 | 32.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 7.00000 | 6,000 | 24.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 2,059.00000 | 2,082,000 | 24.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 149.00000 | 139,000 | 12.57 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.90 | Put | | 201.00000 | 215,000 | 12.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90 | Call | | 961.00000 | 937,000 | 17.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90 | Put | | 13.00000 | 13,000 | 17.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90 | Call | | 1,949.00000 | 1,925,000 | 24.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90 | Put | | 1.00000 | 1,000 | 24.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Call | | 2,948.00000 | 2,924,000 | 19.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 19.25 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Call | | 3,948.00000 | 3,924,000 | 17.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 17.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Put | | 7,952.00000 | 7,976,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Call | | 1.00000 | 1,000 | 40.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Put | | 5,953.00000 | 5,977,000 | 40.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Call | | 1.00000 | 1,000 | 32.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Put | | 3,953.00000 | 3,977,000 | 32.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Call | | 8.00000 | 7,000 | 24.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Put | | 1,960.00000 | 1,983,000 | 24.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Call | | 198.00000 | 177,000 | 11.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Put | | 150.00000 | 153,000 | 11.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Call | | 1,058.00000 | 1,034,000 | 18.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Put | | 10.00000 | 10,000 | 18.44 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Call | | 2,048.00000 | 2,025,000 | 25.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Put | | 0.00000 | 1,000 | 25.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Call | | 3,048.00000 | 3,024,000 | 18.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 18.61 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Call | | 4,048.00000 | 4,024,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 26.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Put | | 7,802.00000 | 7,826,000 | 26.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Call | | 1.00000 | 1,000 | 40.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Put | | 5,803.00000 | 5,827,000 | 40.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Call | | 1.00000 | 1,000 | 31.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Put | | 3,803.00000 | 3,827,000 | 31.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Call | | 9.00000 | 8,000 | 23.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Put | | 1,811.00000 | 1,834,000 | 23.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Call | | 299.00000 | 277,000 | 12.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Put | | 101.00000 | 103,000 | 12.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Call | | 1,204.00000 | 1,180,000 | 19.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Put | | 6.00000 | 6,000 | 19.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Call | | 2,198.00000 | 2,174,000 | 24.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 24.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Call | | 3,198.00000 | 3,174,000 | 18.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 18.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Call | | 4,198.00000 | 4,174,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Put | | 8,302.00000 | 8,326,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Call | | 1.00000 | 0,000 | 38.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Put | | 6,303.00000 | 6,326,000 | 38.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Call | | 1.00000 | 1,000 | 33.99 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 4,303.00000 | 4,327,000 | 33.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 5.00000 | 5,000 | 25.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 2,307.00000 | 2,331,000 | 25.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 84.00000 | 78,000 | 14.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 386.00000 | 404,000 | 14.15 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 724.00000 | 700,000 | 16.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.15 | Put | | 26.00000 | 26,000 | 16.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 1,700.00000 | 1,676,000 | 22.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 2.00000 | 2,000 | 22.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.15 | Call | | 2,698.00000 | 2,674,000 | 20.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 20.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.15 | Call | | 3,698.00000 | 3,674,000 | 17.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 17.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 8,252.00000 | 8,276,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 1.00000 | 0,000 | 38.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 6,253.00000 | 6,276,000 | 38.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 1.00000 | 1,000 | 33.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 4,253.00000 | 4,277,000 | 33.79 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 5.00000 | 5,000 | 25.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 2,257.00000 | 2,281,000 | 25.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 94.00000 | 87,000 | 13.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 346.00000 | 363,000 | 13.83 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 770.00000 | 746,000 | 16.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 22.00000 | 22,000 | 16.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Call | | 1,749.00000 | 1,725,000 | 23.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Put | | 1.00000 | 1,000 | 23.03 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Call | | 2,748.00000 | 2,724,000 | 20.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 20.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Call | | 3,748.00000 | 3,724,000 | 17.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 17.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Put | | 8,152.00000 | 8,176,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Call | | 1.00000 | 0,000 | 39.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Put | | 6,153.00000 | 6,176,000 | 39.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Call | | 1.00000 | 1,000 | 33.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Put | | 4,153.00000 | 4,177,000 | 33.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Call | | 6.00000 | 6,000 | 25.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Put | | 2,158.00000 | 2,182,000 | 25.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Call | | 118.00000 | 110,000 | 13.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Put | | 270.00000 | 286,000 | 13.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Call | | 865.00000 | 841,000 | 17.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Put | | 17.00000 | 17,000 | 17.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Call | | 1,849.00000 | 1,825,000 | 23.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Put | | 1.00000 | 1,000 | 23.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Call | | 2,848.00000 | 2,824,000 | 19.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 19.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Call | | 3,848.00000 | 3,824,000 | 17.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 17.45 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 8,102.00000 | 8,126,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 1.00000 | 0,000 | 39.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 6,103.00000 | 6,126,000 | 39.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 1.00000 | 1,000 | 33.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 4,103.00000 | 4,127,000 | 33.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 6.00000 | 6,000 | 25.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 2,108.00000 | 2,132,000 | 25.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 133.00000 | 124,000 | 12.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 235.00000 | 250,000 | 12.89 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 913.00000 | 889,000 | 17.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 15.00000 | 15,000 | 17.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 1,899.00000 | 1,875,000 | 24.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 1,000 | 24.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 2,898.00000 | 2,874,000 | 19.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 19.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Call | | 3,898.00000 | 3,874,000 | 17.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 17.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 8,352.00000 | 8,376,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 1.00000 | 0,000 | 37.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 6,353.00000 | 6,376,000 | 37.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 1.00000 | 1,000 | 34.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 4,353.00000 | 4,377,000 | 34.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 5.00000 | 4,000 | 26.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 2,357.00000 | 2,380,000 | 26.17 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 75.00000 | 70,000 | 14.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 427.00000 | 446,000 | 14.46 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 678.00000 | 654,000 | 15.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 30.00000 | 30,000 | 15.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 1,650.00000 | 1,626,000 | 22.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 2.00000 | 2,000 | 22.38 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Call | | 2,648.00000 | 2,624,000 | 21.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 21.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Call | | 3,648.00000 | 3,624,000 | 17.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.20 | Put | | 0.00000 | 0,000 | 17.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.05 | Put | | 8,202.00000 | 8,226,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 1.00000 | 0,000 | 38.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 6,203.00000 | 6,226,000 | 38.80 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 1.00000 | 1,000 | 33.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 4,203.00000 | 4,227,000 | 33.59 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 6.00000 | 5,000 | 25.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 2,208.00000 | 2,231,000 | 25.57 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 105.00000 | 98,000 | 13.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 307.00000 | 324,000 | 13.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 817.00000 | 794,000 | 16.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 19.00000 | 20,000 | 16.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 1,799.00000 | 1,775,000 | 23.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 1,000 | 23.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 2,798.00000 | 2,774,000 | 20.21 | 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 | 4.05 | Put | | 0.00000 | 0,000 | 20.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Call | | 3,798.00000 | 3,774,000 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 17.53 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 8,402.00000 | 8,426,000 | 25.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 1.00000 | 0,000 | 37.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 6,403.00000 | 6,426,000 | 37.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 1.00000 | 1,000 | 34.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 4,403.00000 | 4,427,000 | 34.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 4.00000 | 4,000 | 26.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 2,406.00000 | 2,430,000 | 26.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 67.00000 | 63,000 | 14.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 469.00000 | 489,000 | 14.78 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 632.00000 | 608,000 | 15.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 34.00000 | 34,000 | 15.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 1,600.00000 | 1,576,000 | 22.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 2.00000 | 2,000 | 22.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 2,598.00000 | 2,574,000 | 21.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 21.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Call | | 3,598.00000 | 3,574,000 | 17.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/06/2010 | Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 17.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | | | 6.86590 | 6.88930 | | 13.26 | 0.00 | 0 | 4,490.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Call | | 255.00000 | 244,000 | 13.49 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/09/2010 | Foreign Exchange Future | 6.91 | Put | | 273.00000 | 285,000 | 13.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | | | 7.33410 | 7.30460 | | 13.25 | 0.00 | 0 | 1,370.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 199.00000 | 214,000 | 13.25 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 194.00000 | 180,000 | 13.25 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 177.00000 | 192,000 | 13.41 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 222.00000 | 208,000 | 13.41 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 226.00000 | 243,000 | 13.40 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 171.00000 | 159,000 | 13.40 | 0.00 | 0 | 0.00 |
| CRD1 On | 06/05/2010 | Index Future | | | 135.62300 | 135.35800 | | | 0.00 | 0 | 2.00 |
| GOVI On | 06/05/2010 | GOVI | | | 311.47300 | 310.32600 | | 6.80 | 0.00 | 0 | 324.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Call | | 35,657.00000 | 41,769,000 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Put | | 30,397.00000 | 25,039,000 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | | | 317.16100 | 315.99300 | | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Call | | 54,481.00000 | 60,585,000 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Put | | 50,551.00000 | 44,975,000 | 6.57 | 0.00 | 0 | 0.00 |
| GVIX On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| ILBI On | 06/05/2010 | Index Future | | | 363.10400 | 364.79900 | | | 0.00 | 0 | 433.00 |
| 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 | 06/05/2010 | Jibar Tradeable Future | | | 7.12100 | 7.10400 | | 0.33 | 0.00 | 0 | 0.00 |
| JFRA | On | 05/08/2010 | Jibar Tradeable Future | | | 7.32900 | 7.32800 | | 0.36 | 0.00 | 0 | 0.00 |
| JFRA | On | 04/11/2010 | Jibar Tradeable Future | | | 7.66000 | 7.63400 | | 0.38 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/03/2010 | Jibar Tradeable Future | | | 7.06000 | 7.04500 | | | 0.00 | 5,000 | 7,500.00 |
| JIBAR F | On | 21/04/2010 | Jibar Tradeable Future | | | 6.98500 | 7.01900 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/05/2010 | Jibar Tradeable Future | | | 6.97000 | 7.00800 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2010 | Jibar Tradeable Future | | | 6.96000 | 6.99600 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/07/2010 | Jibar Tradeable Future | | | 6.96000 | 6.99700 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 18/08/2010 | Jibar Tradeable Future | | | 6.96000 | 7.00100 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/09/2010 | Jibar Tradeable Future | | | 6.97000 | 7.00800 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/12/2010 | Jibar Tradeable Future | | | 7.10000 | 7.13000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 7.28000 | 7.30300 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 7.53000 | 7.56200 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 7.86000 | 7.90200 | | | 0.00 | 0 | 2,500.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 8.16000 | 8.19700 | | | 0.00 | 0 | 7,500.00 |
| JN02 | On | 06/05/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 06/05/2010 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 06/05/2010 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 06/05/2010 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02 | On | 06/05/2010 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 06/05/2010 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 06/05/2010 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/08/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/08/2010 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/08/2010 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/08/2010 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/08/2010 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/08/2010 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/08/2010 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 06/05/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 06/05/2010 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 06/05/2010 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 06/05/2010 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 06/05/2010 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 06/05/2010 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 06/05/2010 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/08/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/08/2010 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/08/2010 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/08/2010 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/08/2010 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/08/2010 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/08/2010 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN10 | On | 06/05/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 06/05/2010 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 06/05/2010 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 06/05/2010 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 06/05/2010 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 06/05/2010 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 06/05/2010 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/08/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/08/2010 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/08/2010 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/08/2010 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/08/2010 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/08/2010 | JNOTE | 7.25 | Call | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/08/2010 | JNOTE | 7.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JROD | On | 31/03/2010 | Rodi | | | 7.18400 | 7.20000 | | | 0.00 | 0 | 0.00 |
| OTH1 | On | 06/05/2010 | Index Future | | | 301.71400 | 300.64300 | | | 0.00 | 0 | 3.00 |
| R155 | On | 06/05/2010 | Bond Future | | | 7.38100 | 7.44600 | | 4.50 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.50 | Call | | 208.00000 | 257,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.50 | Put | | 139.00000 | 104,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.55 | Call | | 412.00000 | 458,000 | 2.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.55 | Put | | 279.00000 | 241,000 | 2.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.45 | Call | | 173.00000 | 217,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.45 | Put | | 168.00000 | 128,000 | 1.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 06/05/2010 | Bond Future | | | 8.23200 | 8.29600 | | 4.50 | 0.00 | 0 | 6,883.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,418.00000 | 1,631,000 | 4.34 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 438.00000 | 341,000 | 4.34 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | | | 8.29100 | 8.35800 | | 4.50 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 2,456.00000 | 2,674,000 | 4.34 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 665.00000 | 574,000 | 4.34 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 1,708.00000 | 1,889,000 | 4.25 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 1,055.00000 | 927,000 | 4.25 | 0.00 | 0 | 500.00 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 3,316.00000 | 3,564,000 | 4.43 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 401.00000 | 340,000 | 4.43 | 0.00 | 0 | 500.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 1,613.00000 | 1,443,000 | 4.21 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 1,114.00000 | 1,253,000 | 4.21 | 0.00 | 0 | 500.00 |
| R157 | On | 04/11/2010 | Bond Future | | | 8.32400 | 8.39600 | | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,198.00000 | 2,371,000 | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 1,741.00000 | 1,597,000 | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,316.00000 | 2,495,000 | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 1,640.00000 | 1,502,000 | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,084.00000 | 2,252,000 | 5.00 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 1,847.00000 | 1,697,000 | 5.00 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | | | 9.04300 | 9.10500 | | 10.00 | 0.00 | 0 | 19,296.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,222.00000 | 1,461,000 | 9.16 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 2,197.00000 | 1,862,000 | 9.16 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | | | 9.09100 | 9.15500 | | 10.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,293.00000 | 3,621,000 | 10.00 | 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 | 05/08/2010 | Bond Future | 9.25 | Put | | 2,433.00000 | 2,176,000 | 10.00 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,342.00000 | 1,522,000 | 9.79 | 0.00 | 0 | 1,300.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 5,122.00000 | 4,717,000 | 9.79 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Call | | 6,245.00000 | 6,696,000 | 10.47 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | | 1,020.00000 | 886,000 | 10.47 | 0.00 | 0 | 1,300.00 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Call | | 7,949.00000 | 8,442,000 | 10.74 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Put | | 639.00000 | 547,000 | 10.74 | 0.00 | 0 | 3,000.00 |
| R186 | On | 04/11/2010 | Bond Future | | | 9.12300 | 9.18900 | | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,341.00000 | 4,661,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 3,794.00000 | 3,518,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,569.00000 | 4,899,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 3,577.00000 | 3,311,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,750.00000 | 4,060,000 | 10.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 3,651.00000 | 3,365,000 | 10.00 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | | | 8.24100 | 8.29400 | | 4.25 | 0.00 | 0 | 486.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,127.00000 | 1,264,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 346.00000 | 280,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.29400 | 8.35000 | | 4.50 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 2,656.00000 | 2,818,000 | 4.42 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 332.00000 | 290,000 | 4.42 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | | | 8.31400 | 8.37400 | | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 1,573.00000 | 1,689,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 1,139.00000 | 1,048,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 1,669.00000 | 1,788,000 | 4.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 1,064.00000 | 976,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 1,482.00000 | 1,593,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 1,220.00000 | 1,124,000 | 4.00 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | | | 8.74900 | 8.80200 | | 6.50 | 0.00 | 0 | 1,710.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,556.00000 | 1,741,000 | 6.25 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 528.00000 | 435,000 | 6.25 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | | | 8.80600 | 8.86100 | | 6.75 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,763.00000 | 2,956,000 | 6.38 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 811.00000 | 724,000 | 6.38 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | | | 8.84600 | 8.90300 | | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,141.00000 | 3,318,000 | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,445.00000 | 1,339,000 | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,290.00000 | 3,472,000 | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,352.00000 | 1,252,000 | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 2,995.00000 | 3,167,000 | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,541.00000 | 1,431,000 | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | | | 8.81000 | 8.86200 | | 7.25 | 0.00 | 0 | 1,552.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 1,471.00000 | 1,656,000 | 6.75 | 0.00 | 0 | 200.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 683.00000 | 569,000 | 6.75 | 0.00 | 0 | 200.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.50 | Call | | 3,684.00000 | 3,956,000 | 7.06 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.50 | Put | | 110.00000 | 83,000 | 7.06 | 0.00 | 0 | 200.00 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 2,404.00000 | 2,166,000 | 6.61 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 296.00000 | 357,000 | 6.61 | 0.00 | 0 | 200.00 |
| R204 | On | 05/08/2010 | Bond Future | | | 8.86500 | 8.91900 | | 7.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 2,844.00000 | 3,045,000 | 7.41 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 1,011.00000 | 909,000 | 7.41 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | | | 8.90100 | 8.95700 | | 7.75 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,370.00000 | 3,556,000 | 8.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,781.00000 | 1,659,000 | 8.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,530.00000 | 3,721,000 | 8.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,673.00000 | 1,556,000 | 8.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,214.00000 | 3,395,000 | 8.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,893.00000 | 1,767,000 | 8.00 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.28200 | 8.34600 | | 3.75 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 1,370.00000 | 1,531,000 | 3.56 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 141.00000 | 106,000 | 3.56 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.35200 | 8.42100 | | 3.75 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,949.00000 | 2,103,000 | 3.64 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 301.00000 | 256,000 | 3.64 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | | | 8.37800 | 8.45300 | | 3.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 1,349.00000 | 1,455,000 | 4.00 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 1,222.00000 | 1,126,000 | 4.00 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 1,419.00000 | 1,528,000 | 4.00 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 1,158.00000 | 1,064,000 | 4.00 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 1,281.00000 | 1,384,000 | 4.00 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 1,289.00000 | 1,190,000 | 4.00 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | | | 8.94000 | 9.02300 | | 8.25 | 0.00 | 0 | 737.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 1,850.00000 | 2,200,000 | 7.50 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 526.00000 | 385,000 | 7.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | | | 8.99700 | 9.08300 | | 8.50 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,289.00000 | 3,642,000 | 8.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 924.00000 | 778,000 | 8.42 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | | | 9.03200 | 9.12100 | | 8.75 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,002.00000 | 3,287,000 | 9.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 2,275.00000 | 2,053,000 | 9.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,152.00000 | 3,446,000 | 9.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 2,145.00000 | 1,932,000 | 9.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 2,855.00000 | 3,132,000 | 9.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 2,409.00000 | 2,179,000 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | | | 8.97500 | 9.04800 | | 9.00 | 0.00 | 0 | 5,004.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 1,837.00000 | 2,143,000 | 8.50 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 615.00000 | 473,000 | 8.50 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | | | 9.02600 | 9.10100 | | 9.25 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 3,332.00000 | 3,649,000 | 8.93 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 979.00000 | 843,000 | 8.93 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | | | 9.06200 | 9.13900 | | 9.75 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,063.00000 | 3,317,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 2,410.00000 | 2,207,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,218.00000 | 3,480,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 2,273.00000 | 2,077,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 2,640.00000 | 2,888,000 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 2,280.00000 | 2,071,000 | 9.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 06/05/2010 | | | 8.97400 | 9.03600 | | 13.00 | 0.00 | 0 | 1,798.00 |
| R209 | On | 06/05/2010 | 8.50 | Call | | 185.00000 | 239,000 | 11.90 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | 8.50 | Put | | 4,487.00000 | 4,063,000 | 11.90 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | | | 9.00900 | 9.07200 | | 13.50 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | 8.75 | Call | | 1,322.00000 | 1,490,000 | 12.39 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | 8.75 | Put | | 3,839.00000 | 3,525,000 | 12.39 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | | | 9.03200 | 9.09700 | | 14.50 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | 9.00 | Call | | 2,935.00000 | 3,174,000 | 14.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | 9.00 | Put | | 3,674.00000 | 3,419,000 | 14.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | 9.05 | Call | | 3,108.00000 | 3,356,000 | 14.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | 9.05 | Put | | 3,465.00000 | 3,219,000 | 14.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | 8.95 | Call | | 2,768.00000 | 2,998,000 | 14.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | 8.95 | Put | | 3,893.00000 | 3,629,000 | 14.00 | 0.00 | 0 | 0.00 |
| TRT1 | On | 06/05/2010 | | | 307.66300 | 306.53600 | | | 0.00 | 0 | 100.00 |

Total for Derivatives : **1,718,046,023.50** **192,559** **945,507.00**

j-Bonds

| | | | | | | | | | | | |
|------|----|------------|--|--|----------|----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R153 | On | 31/08/2010 | | | 7.36000 | 7.38200 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | | | 7.36000 | 7.42500 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | | | 8.18000 | 8.24500 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | | | 9.00000 | 9.07000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-------------------------|----------------|-------------------|---------------|
| R201 | On | 21/12/2014 | Spot Bond | | | 8.18500 | 8.25000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 8.69500 | 8.76000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 8.76000 | 8.82000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 8.22000 | 8.28500 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.89000 | 8.97500 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.93500 | 9.01000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.94000 | 9.01000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | 1,718,046,023.50 | 192,559 | 945,507.00 | |