



Daily MTM Report

Daily summary for: 30/04/2010

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 14/06/2010 Foreign Exchange Future | | | 7.41020 | 7.40740 | | 14.79 | 118,726,224.40 | 16,022 | 259,517.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 8.40 | Call | | 7.00000 | 6,000 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 8.40 | Put | | 1,000.00000 | 996,000 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 16.15 | Put | | 8,743.00000 | 8,740,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 39.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 14.15 | Put | | 6,743.00000 | 6,740,000 | 39.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 4.15 | Call | | 3,257.00000 | 3,260,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 16.20 | Put | | 8,793.00000 | 8,790,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 39.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 14.20 | Put | | 6,793.00000 | 6,790,000 | 39.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 4.20 | Call | | 3,207.00000 | 3,210,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 41.83 | 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 | 16.30 | Put | | 8,893.00000 | 8,890,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 9,193.00000 | 9,190,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 9,393.00000 | 9,390,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 40.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 7,393.00000 | 7,390,000 | 40.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 3,393.00000 | 3,390,000 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 9,343.00000 | 9,340,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 7,343.00000 | 7,340,000 | 40.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 3,343.00000 | 3,340,000 | 30.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Call | | 1,657.00000 | 1,660,000 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 20.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Call | | 2,657.00000 | 2,660,000 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 19.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 9,293.00000 | 9,290,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 40.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 7,293.00000 | 7,290,000 | 40.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 9,093.00000 | 9,090,000 | 41.83 | 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 | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 9,143.00000 | 9,140,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 9,043.00000 | 9,040,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 40.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.45 | Put | | 7,043.00000 | 7,040,000 | 40.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 138.00000 | 137,000 | 15.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 181.00000 | 177,000 | 15.00 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Call | | 960.00000 | 962,000 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.45 | Put | | 3.00000 | 2,000 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Call | | 1,957.00000 | 1,960,000 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Call | | 2,957.00000 | 2,960,000 | 18.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 18.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 8,943.00000 | 8,940,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 40.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 6,943.00000 | 6,940,000 | 40.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Call | | 1,059.00000 | 1,061,000 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.35 | Put | | 2.00000 | 1,000 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Call | | 2,057.00000 | 2,060,000 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Call | | 3,057.00000 | 3,060,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 41.83 | 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 | 16.25 | Put | | 8,843.00000 | 8,840,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 250.00000 | 250,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 93.00000 | 90,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Call | | 1,158.00000 | 1,161,000 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.25 | Put | | 1.00000 | 1,000 | 18.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Call | | 3,157.00000 | 3,160,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 6,893.00000 | 6,890,000 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 37.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 5,393.00000 | 5,390,000 | 37.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 9.00000 | 8,000 | 18.55 | 0.00 | 0 | 140.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 902.00000 | 898,000 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 217.00000 | 217,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 110.00000 | 107,000 | 15.12 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Call | | 1,108.00000 | 1,111,000 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.30 | Put | | 1.00000 | 1,000 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Call | | 2,107.00000 | 2,110,000 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,000 | 21.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Call | | 3,107.00000 | 3,110,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 6.00000 | 5,000 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 1,049.00000 | 1,045,000 | 19.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2.00000 | 2,000 | 20.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 1,345.00000 | 1,342,000 | 20.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 40.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 7,193.00000 | 7,190,000 | 40.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 40.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 7,143.00000 | 7,140,000 | 40.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 4,143.00000 | 4,140,000 | 34.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 40.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 7,093.00000 | 7,090,000 | 40.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 3.00000 | 2,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 1,296.00000 | 1,292,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Call | | 716.00000 | 718,000 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.70 | Put | | 9.00000 | 8,000 | 17.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Call | | 1,707.00000 | 1,710,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.70 | Put | | 0.00000 | 0,000 | 21.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Call | | 2,707.00000 | 2,710,000 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.70 | Put | | 0.00000 | 0,000 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 5.00000 | 4,000 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 1,098.00000 | 1,094,000 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 119.00000 | 118,000 | 15.21 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 212.00000 | 208,000 | 15.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Call | | 1,907.00000 | 1,910,000 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Call | | 2,907.00000 | 2,910,000 | 18.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 18.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 37.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 5,643.00000 | 5,640,000 | 37.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 4,643.00000 | 4,640,000 | 35.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 3,643.00000 | 3,640,000 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 4.00000 | 4,000 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 1,147.00000 | 1,144,000 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 102.00000 | 101,000 | 15.42 | 0.00 | 0 | 1,430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 245.00000 | 241,000 | 15.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Call | | 861.00000 | 864,000 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.55 | Put | | 4.00000 | 4,000 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Call | | 1,857.00000 | 1,860,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Call | | 2,857.00000 | 2,860,000 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 37.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 5,693.00000 | 5,690,000 | 37.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 35.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 4,693.00000 | 4,690,000 | 35.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 3,693.00000 | 3,690,000 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 4.00000 | 3,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 1,197.00000 | 1,193,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Call | | 813.00000 | 815,000 | 17.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.60 | Put | | 6.00000 | 5,000 | 17.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Call | | 1,807.00000 | 1,810,000 | 21.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 21.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Call | | 2,807.00000 | 2,810,000 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 18.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 37.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 5,743.00000 | 5,740,000 | 37.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 3,743.00000 | 3,740,000 | 32.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Call | | 3.00000 | 3,000 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 1,246.00000 | 1,243,000 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Call | | 764.00000 | 766,000 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.65 | Put | | 7.00000 | 6,000 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Call | | 1,757.00000 | 1,760,000 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Call | | 2,757.00000 | 2,760,000 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 0.00000 | 0,000 | 38.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 5,893.00000 | 5,890,000 | 38.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 36.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 4,893.00000 | 4,890,000 | 36.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 0.00000 | 0,000 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 3,893.00000 | 3,890,000 | 33.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2.00000 | 2,000 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 1,395.00000 | 1,392,000 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 46.00000 | 45,000 | 16.46 | 0.00 | 0 | 21,795.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 439.00000 | 435,000 | 16.46 | 0.00 | 0 | 200.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Call | | 622.00000 | 624,000 | 16.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.80 | Put | | 15.00000 | 14,000 | 16.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Call | | 1,607.00000 | 1,610,000 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.80 | Put | | 0.00000 | 0,000 | 20.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Call | | 2,607.00000 | 2,610,000 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 39.00000 | 38,000 | 16.67 | 0.00 | 0 | 450.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 482.00000 | 478,000 | 16.67 | 0.00 | 0 | 430.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Call | | 575.00000 | 577,000 | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.85 | Put | | 18.00000 | 17,000 | 16.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Call | | 1,558.00000 | 1,560,000 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.85 | Put | | 1.00000 | 0,000 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Call | | 2,557.00000 | 2,560,000 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 38.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 5,993.00000 | 5,990,000 | 38.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 3,993.00000 | 3,990,000 | 34.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 1.00000 | 1,000 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 1,494.00000 | 1,491,000 | 21.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 33.00000 | 32,000 | 16.88 | 0.00 | 0 | 55.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 526.00000 | 522,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Call | | 530.00000 | 532,000 | 16.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.90 | Put | | 23.00000 | 22,000 | 16.42 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Call | | 1,508.00000 | 1,510,000 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.90 | Put | | 1.00000 | 0,000 | 20.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Call | | 2,507.00000 | 2,510,000 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 20.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 38.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 6,093.00000 | 6,090,000 | 38.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 0.00000 | 0,000 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 4,093.00000 | 4,090,000 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 38.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 6,293.00000 | 6,290,000 | 38.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 0.00000 | 0,000 | 36.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 5,293.00000 | 5,290,000 | 36.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 0.00000 | 0,000 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 4,293.00000 | 4,290,000 | 34.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 0.00000 | 0,000 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 3,293.00000 | 3,290,000 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 0.00000 | 0,000 | 38.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 6,243.00000 | 6,240,000 | 38.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 36.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 5,243.00000 | 5,240,000 | 36.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 0.00000 | 0,000 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 4,243.00000 | 4,240,000 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Call | | 322.00000 | 322,000 | 15.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.15 | Put | | 65.00000 | 62,000 | 15.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.15 | Call | | 1,258.00000 | 1,261,000 | 19.13 | 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 | 6.15 | Put | | 1.00000 | 1,000 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Call | | 2,257.00000 | 2,260,000 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 38.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 6,193.00000 | 6,190,000 | 38.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 0.00000 | 0,000 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 4,193.00000 | 4,190,000 | 34.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 3,193.00000 | 3,190,000 | 29.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 1.00000 | 1,000 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 1,694.00000 | 1,691,000 | 21.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Call | | 17.00000 | 17,000 | 17.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.10 | Put | | 710.00000 | 707,000 | 17.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Call | | 360.00000 | 361,000 | 15.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.10 | Put | | 53.00000 | 51,000 | 15.77 | 0.00 | 0 | 3,950.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Call | | 1,308.00000 | 1,310,000 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.10 | Put | | 1.00000 | 0,000 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Call | | 2,307.00000 | 2,310,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 38.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 6,043.00000 | 6,040,000 | 38.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 0.00000 | 0,000 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 4,043.00000 | 4,040,000 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 28.00000 | 27,000 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 571.00000 | 567,000 | 17.09 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Call | | 486.00000 | 487,000 | 16.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.95 | Put | | 29.00000 | 27,000 | 16.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Call | | 1,458.00000 | 1,460,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.95 | Put | | 1.00000 | 0,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Call | | 2,457.00000 | 2,460,000 | 20.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 20.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 38.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 5,943.00000 | 5,940,000 | 38.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 4,943.00000 | 4,940,000 | 36.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 0.00000 | 0,000 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 3,943.00000 | 3,940,000 | 33.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 1.00000 | 1,000 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 1,544.00000 | 1,541,000 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2.00000 | 1,000 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 1,445.00000 | 1,441,000 | 20.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 37.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 5,593.00000 | 5,590,000 | 37.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 4,593.00000 | 4,590,000 | 35.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 1.00000 | 1,000 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 1,594.00000 | 1,591,000 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Call | | 443.00000 | 444,000 | 16.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.00 | Put | | 36.00000 | 34,000 | 16.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Call | | 1,408.00000 | 1,410,000 | 19.77 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.00 | Put | | 1.00000 | 0,000 | 19.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 37.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 5,793.00000 | 5,790,000 | 37.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 33.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 3,793.00000 | 3,790,000 | 33.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 1.00000 | 1,000 | 22.32 | 0.00 | 0 | 21,795.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 1,794.00000 | 1,791,000 | 22.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Call | | 285.00000 | 285,000 | 15.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.20 | Put | | 78.00000 | 75,000 | 15.44 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Call | | 1,208.00000 | 1,211,000 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.20 | Put | | 1.00000 | 1,000 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Call | | 2,207.00000 | 2,210,000 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 35.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 4,443.00000 | 4,440,000 | 35.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 1.00000 | 0,000 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 1,844.00000 | 1,840,000 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 1.00000 | 1,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 1,644.00000 | 1,641,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 187.00000 | 187,000 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 130.00000 | 127,000 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 8,093.00000 | 8,090,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 39.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 6,593.00000 | 6,590,000 | 39.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 36.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 5,093.00000 | 5,090,000 | 36.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 3,593.00000 | 3,590,000 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Call | | 910.00000 | 913,000 | 17.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.50 | Put | | 3.00000 | 3,000 | 17.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Call | | 2,407.00000 | 2,410,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Call | | 3,907.00000 | 3,910,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.50 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 8,343.00000 | 8,340,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 39.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 6,843.00000 | 6,840,000 | 39.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 3,843.00000 | 3,840,000 | 33.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 11.00000 | 10,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 854.00000 | 850,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Call | | 669.00000 | 671,000 | 16.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.75 | Put | | 12.00000 | 11,000 | 16.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Call | | 2,157.00000 | 2,160,000 | 21.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,000 | 21.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Call | | 3,657.00000 | 3,660,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 1.00000 | 0,000 | 22.74 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 1,894.00000 | 1,890,000 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 88.00000 | 86,000 | 15.63 | 0.00 | 0 | 6,350.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 281.00000 | 276,000 | 15.63 | 0.00 | 0 | 130.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 4,843.00000 | 4,840,000 | 35.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 35.23 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 4,493.00000 | 4,490,000 | 35.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 1.00000 | 1,000 | 22.11 | 0.00 | 0 | 21,978.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 1,744.00000 | 1,741,000 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 0.00000 | 0,000 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1,943.00000 | 1,940,000 | 22.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Call | | 75.00000 | 74,000 | 15.83 | 0.00 | 0 | 100.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.65 | Put | | 318.00000 | 314,000 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 35.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 4,793.00000 | 4,790,000 | 35.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 0.00000 | 0,000 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 2,193.00000 | 2,190,000 | 24.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 0.00000 | 0,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 2,093.00000 | 2,090,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 64.00000 | 63,000 | 16.04 | 0.00 | 0 | 17,000.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 357.00000 | 353,000 | 16.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 0.00000 | 0,000 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 2,243.00000 | 2,240,000 | 24.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 2,143.00000 | 2,140,000 | 23.98 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 0.00000 | 0,000 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 2,043.00000 | 2,040,000 | 23.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 55.00000 | 53,000 | 16.25 | 0.00 | 0 | 33.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 398.00000 | 393,000 | 16.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 36.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 5,143.00000 | 5,140,000 | 36.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 15.00000 | 14,000 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 758.00000 | 754,000 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 0.00000 | 0,000 | 37.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 5,343.00000 | 5,340,000 | 37.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 3,243.00000 | 3,240,000 | 30.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 3,143.00000 | 3,140,000 | 29.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 3,043.00000 | 3,040,000 | 28.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 8.00000 | 7,000 | 18.76 | 0.00 | 0 | 1,900.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 951.00000 | 947,000 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 5,193.00000 | 5,190,000 | 36.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 3,093.00000 | 3,090,000 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 2,993.00000 | 2,990,000 | 28.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 12.00000 | 12,000 | 18.14 | 0.00 | 0 | 135.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 805.00000 | 802,000 | 18.14 | 0.00 | 0 | 6.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 36.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 5,043.00000 | 5,040,000 | 36.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 2,943.00000 | 2,940,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 0.00000 | 0,000 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 2,843.00000 | 2,840,000 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 0.00000 | 0,000 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 2,743.00000 | 2,740,000 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 0.00000 | 0,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 2,643.00000 | 2,640,000 | 26.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 0.00000 | 0,000 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 2,543.00000 | 2,540,000 | 26.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2,443.00000 | 2,440,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 0.00000 | 0,000 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 2,343.00000 | 2,340,000 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 20.00000 | 20,000 | 17.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 663.00000 | 660,000 | 17.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 35.77 | 0.00 | 442 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 4,743.00000 | 4,740,000 | 35.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 0.00000 | 0,000 | 23.16 | 0.00 | 440 | 26,596.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 1,993.00000 | 1,990,000 | 23.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 4,993.00000 | 4,990,000 | 36.30 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 0.00000 | 0,000 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 2,893.00000 | 2,890,000 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 0.00000 | 0,000 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 2,793.00000 | 2,790,000 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 0.00000 | 0,000 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 2,693.00000 | 2,690,000 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 0.00000 | 0,000 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 2,493.00000 | 2,490,000 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 0.00000 | 0,000 | 25.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2,393.00000 | 2,390,000 | 25.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 0.00000 | 0,000 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 2,293.00000 | 2,290,000 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 24.00000 | 23,000 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 617.00000 | 613,000 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 0.00000 | 0,000 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 2,593.00000 | 2,590,000 | 26.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 8,293.00000 | 8,290,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Call | | 3,707.00000 | 3,710,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 39.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 6,343.00000 | 6,340,000 | 39.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 0.00000 | 0,000 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 4,343.00000 | 4,340,000 | 34.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 41.83 | 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 | 15.80 | Put | | 8,393.00000 | 8,390,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 39.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 6,393.00000 | 6,390,000 | 39.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 0.00000 | 0,000 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 4,393.00000 | 4,390,000 | 35.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Call | | 3,607.00000 | 3,610,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 8,543.00000 | 8,540,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 39.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 6,543.00000 | 6,540,000 | 39.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 35.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 4,543.00000 | 4,540,000 | 35.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Call | | 3,457.00000 | 3,460,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 8,443.00000 | 8,440,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 39.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 6,443.00000 | 6,440,000 | 39.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Call | | 3,557.00000 | 3,560,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 10,093.00000 | 10,090,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 8,493.00000 | 8,490,000 | 41.83 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 6,493.00000 | 6,490,000 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Call | | 3,507.00000 | 3,510,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 8,593.00000 | 8,590,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Call | | 3,407.00000 | 3,410,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 8,643.00000 | 8,640,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 39.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 6,643.00000 | 6,640,000 | 39.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Call | | 401.00000 | 401,000 | 15.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.05 | Put | | 44.00000 | 41,000 | 15.93 | 0.00 | 0 | 6,000.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Call | | 1,358.00000 | 1,360,000 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 6.05 | Put | | 1.00000 | 0,000 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Call | | 2,357.00000 | 2,360,000 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Call | | 3,357.00000 | 3,360,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 8,193.00000 | 8,190,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Call | | 3,807.00000 | 3,810,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 41.83 | 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 | 15.65 | Put | | 8,243.00000 | 8,240,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Call | | 3,757.00000 | 3,760,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 8,693.00000 | 8,690,000 | 41.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 39.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 6,693.00000 | 6,690,000 | 39.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Call | | 3,307.00000 | 3,310,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 159.00000 | 159,000 | 14.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 152.00000 | 149,000 | 14.79 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | | | 7.52380 | 7.52130 | | 15.34 | 315,999.60 | 42 | 25,162.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.85 | Put | | 8,329.00000 | 8,326,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.85 | Put | | 6,329.00000 | 6,326,000 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Call | | 1.00000 | 1,000 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.85 | Put | | 4,330.00000 | 4,327,000 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Call | | 16.00000 | 15,000 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.85 | Put | | 2,345.00000 | 2,341,000 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Call | | 724.00000 | 723,000 | 14.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.85 | Put | | 53.00000 | 49,000 | 14.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Call | | 1,675.00000 | 1,677,000 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.85 | Put | | 4.00000 | 3,000 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Call | | 2,672.00000 | 2,674,000 | 23.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 0,000 | 23.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Call | | 3,671.00000 | 3,674,000 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 22.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.80 | Put | | 8,279.00000 | 8,276,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.80 | Put | | 6,279.00000 | 6,276,000 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Call | | 1.00000 | 1,000 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.80 | Put | | 4,280.00000 | 4,277,000 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Call | | 18.00000 | 16,000 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.80 | Put | | 2,297.00000 | 2,292,000 | 23.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Call | | 191.00000 | 190,000 | 16.56 | 0.00 | 0 | 2,500.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.80 | Put | | 470.00000 | 466,000 | 16.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Call | | 766.00000 | 765,000 | 14.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.80 | Put | | 45.00000 | 41,000 | 14.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Call | | 1,724.00000 | 1,727,000 | 18.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.80 | Put | | 3.00000 | 3,000 | 18.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Call | | 2,722.00000 | 2,724,000 | 23.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.80 | Put | | 1.00000 | 0,000 | 23.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Call | | 3,721.00000 | 3,724,000 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Call | | 178.00000 | 177,000 | 16.76 | 0.00 | 0 | 509.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.85 | Put | | 507.00000 | 503,000 | 16.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.90 | Put | | 8,379.00000 | 8,376,000 | 33.29 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 29.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.90 | Put | | 6,379.00000 | 6,376,000 | 29.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Call | | 1.00000 | 1,000 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.90 | Put | | 4,380.00000 | 4,377,000 | 25.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Call | | 15.00000 | 14,000 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.90 | Put | | 2,394.00000 | 2,390,000 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Call | | 166.00000 | 165,000 | 16.96 | 0.00 | 0 | 2,771.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.90 | Put | | 545.00000 | 541,000 | 16.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Call | | 683.00000 | 682,000 | 14.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.90 | Put | | 62.00000 | 58,000 | 14.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Call | | 1,625.00000 | 1,627,000 | 17.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.90 | Put | | 4.00000 | 3,000 | 17.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Call | | 2,622.00000 | 2,624,000 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 0,000 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Call | | 3,621.00000 | 3,624,000 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.95 | Put | | 8,429.00000 | 8,426,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.95 | Put | | 6,429.00000 | 6,426,000 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Call | | 1.00000 | 1,000 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.95 | Put | | 4,430.00000 | 4,427,000 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Call | | 14.00000 | 13,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.95 | Put | | 2,443.00000 | 2,439,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.95 | Call | | 155.00000 | 154,000 | 17.17 | 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 | 13/09/2010 | Foreign Exchange Future | 7.95 | Put | | 584.00000 | 580,000 | 17.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Call | | 643.00000 | 642,000 | 14.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.95 | Put | | 72.00000 | 68,000 | 14.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Call | | 1,576.00000 | 1,578,000 | 17.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.95 | Put | | 5.00000 | 4,000 | 17.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Call | | 2,572.00000 | 2,574,000 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 0,000 | 23.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Call | | 3,571.00000 | 3,574,000 | 23.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 23.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.05 | Put | | 8,529.00000 | 8,526,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.05 | Put | | 6,529.00000 | 6,526,000 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Call | | 1.00000 | 1,000 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.05 | Put | | 4,530.00000 | 4,527,000 | 25.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Call | | 12.00000 | 11,000 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.05 | Put | | 2,541.00000 | 2,537,000 | 23.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Call | | 136.00000 | 134,000 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.05 | Put | | 665.00000 | 660,000 | 17.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Call | | 567.00000 | 566,000 | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.05 | Put | | 96.00000 | 92,000 | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Call | | 1,477.00000 | 1,478,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.05 | Put | | 6.00000 | 4,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Call | | 2,472.00000 | 2,474,000 | 22.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.05 | Put | | 1.00000 | 0,000 | 22.61 | 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 | 13/09/2010 | Foreign Exchange Future | 4.05 | Call | | 3,471.00000 | 3,474,000 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 23.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.10 | Put | | 8,579.00000 | 8,576,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.10 | Put | | 6,579.00000 | 6,576,000 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Call | | 1.00000 | 1,000 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.10 | Put | | 4,580.00000 | 4,577,000 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Call | | 11.00000 | 10,000 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.10 | Put | | 2,590.00000 | 2,586,000 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Call | | 127.00000 | 125,000 | 17.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.10 | Put | | 706.00000 | 701,000 | 17.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Call | | 531.00000 | 530,000 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.10 | Put | | 110.00000 | 106,000 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Call | | 1,427.00000 | 1,429,000 | 16.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.10 | Put | | 6.00000 | 5,000 | 16.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Call | | 2,422.00000 | 2,424,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.10 | Put | | 1.00000 | 0,000 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Call | | 3,421.00000 | 3,424,000 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 23.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.15 | Put | | 8,629.00000 | 8,626,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.15 | Put | | 6,629.00000 | 6,626,000 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Call | | 1.00000 | 1,000 | 25.88 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.15 | Put | | 4,630.00000 | 4,627,000 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Call | | 10.00000 | 9,000 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.15 | Put | | 2,639.00000 | 2,635,000 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Call | | 119.00000 | 117,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.15 | Put | | 748.00000 | 743,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Call | | 496.00000 | 495,000 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.15 | Put | | 125.00000 | 121,000 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Call | | 1,378.00000 | 1,379,000 | 16.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.15 | Put | | 7.00000 | 5,000 | 16.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Call | | 2,372.00000 | 2,374,000 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.15 | Put | | 1.00000 | 0,000 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Call | | 3,371.00000 | 3,374,000 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.30 | Put | | 8,779.00000 | 8,776,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.30 | Put | | 6,779.00000 | 6,776,000 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.30 | Put | | 4,779.00000 | 4,776,000 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Call | | 8.00000 | 7,000 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.30 | Put | | 2,787.00000 | 2,783,000 | 23.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Call | | 400.00000 | 399,000 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.30 | Put | | 179.00000 | 175,000 | 15.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Call | | 1,230.00000 | 1,232,000 | 15.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.30 | Put | | 9.00000 | 8,000 | 15.53 | 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 | 13/09/2010 | Foreign Exchange Future | 5.30 | Call | | 2,222.00000 | 2,225,000 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.30 | Put | | 1.00000 | 1,000 | 21.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Call | | 3,221.00000 | 3,224,000 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.25 | Put | | 8,729.00000 | 8,726,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.25 | Put | | 6,729.00000 | 6,726,000 | 30.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Call | | 1.00000 | 0,000 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.25 | Put | | 4,730.00000 | 4,726,000 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Call | | 9.00000 | 8,000 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.25 | Put | | 2,738.00000 | 2,734,000 | 23.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Call | | 105.00000 | 102,000 | 18.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.25 | Put | | 834.00000 | 828,000 | 18.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Call | | 431.00000 | 430,000 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.25 | Put | | 160.00000 | 156,000 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Call | | 1,279.00000 | 1,281,000 | 15.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.25 | Put | | 8.00000 | 7,000 | 15.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Call | | 2,272.00000 | 2,275,000 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.25 | Put | | 1.00000 | 1,000 | 21.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Call | | 3,271.00000 | 3,274,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.40 | Put | | 8,879.00000 | 8,876,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 30.73 | 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 | 13/09/2010 | Foreign Exchange Future | 14.40 | Put | | 6,879.00000 | 6,876,000 | 30.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.40 | Put | | 4,879.00000 | 4,876,000 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Call | | 7.00000 | 6,000 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.40 | Put | | 2,886.00000 | 2,882,000 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Call | | 87.00000 | 84,000 | 18.99 | 0.00 | 0 | 585.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.40 | Put | | 966.00000 | 960,000 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Call | | 343.00000 | 343,000 | 15.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.40 | Put | | 222.00000 | 219,000 | 15.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Call | | 1,132.00000 | 1,133,000 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.40 | Put | | 11.00000 | 9,000 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Call | | 2,123.00000 | 2,125,000 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.40 | Put | | 2.00000 | 1,000 | 20.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Call | | 3,121.00000 | 3,124,000 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Call | | 98.00000 | 96,000 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.30 | Put | | 877.00000 | 872,000 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.70 | Put | | 8,179.00000 | 8,176,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.70 | Put | | 6,179.00000 | 6,176,000 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Call | | 1.00000 | 1,000 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.70 | Put | | 4,180.00000 | 4,177,000 | 24.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Call | | 21.00000 | 19,000 | 23.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.70 | Put | | 2,200.00000 | 2,195,000 | 23.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Call | | 220.00000 | 219,000 | 16.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.70 | Put | | 399.00000 | 395,000 | 16.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Call | | 852.00000 | 852,000 | 14.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.70 | Put | | 31.00000 | 28,000 | 14.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Call | | 1,824.00000 | 1,826,000 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.70 | Put | | 3.00000 | 2,000 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Call | | 2,822.00000 | 2,824,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.70 | Put | | 1.00000 | 0,000 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Call | | 3,821.00000 | 3,824,000 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.70 | Put | | 0.00000 | 0,000 | 22.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 15.75 | Put | | 8,229.00000 | 8,226,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 13.75 | Put | | 6,229.00000 | 6,226,000 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Call | | 1.00000 | 1,000 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 11.75 | Put | | 4,230.00000 | 4,227,000 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Call | | 19.00000 | 18,000 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.75 | Put | | 2,248.00000 | 2,244,000 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Call | | 205.00000 | 204,000 | 16.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.75 | Put | | 434.00000 | 430,000 | 16.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Call | | 808.00000 | 808,000 | 14.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.75 | Put | | 37.00000 | 34,000 | 14.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Call | | 1,774.00000 | 1,776,000 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.75 | Put | | 3.00000 | 2,000 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.75 | Call | | 2,772.00000 | 2,774,000 | 24.09 | 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 | 13/09/2010 | Foreign Exchange Future | 4.75 | Put | | 1.00000 | 0,000 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Call | | 3,771.00000 | 3,774,000 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.00 | Put | | 8,479.00000 | 8,476,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.00 | Put | | 6,479.00000 | 6,476,000 | 29.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Call | | 1.00000 | 1,000 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.00 | Put | | 4,480.00000 | 4,477,000 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Call | | 13.00000 | 12,000 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.00 | Put | | 2,492.00000 | 2,488,000 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Call | | 145.00000 | 143,000 | 17.37 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.00 | Put | | 624.00000 | 619,000 | 17.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Call | | 604.00000 | 603,000 | 14.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.00 | Put | | 83.00000 | 79,000 | 14.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Call | | 1,526.00000 | 1,528,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.00 | Put | | 5.00000 | 4,000 | 17.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Call | | 2,522.00000 | 2,524,000 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.00 | Put | | 1.00000 | 0,000 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Call | | 3,521.00000 | 3,524,000 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.20 | Put | | 8,679.00000 | 8,676,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.20 | Put | | 6,679.00000 | 6,676,000 | 30.26 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Call | | 1.00000 | 0,000 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.20 | Put | | 4,680.00000 | 4,676,000 | 25.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 9.00000 | 8,000 | 23.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 2,688.00000 | 2,684,000 | 23.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Call | | 111.00000 | 109,000 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.20 | Put | | 790.00000 | 785,000 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Call | | 463.00000 | 462,000 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.20 | Put | | 142.00000 | 138,000 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Call | | 1,328.00000 | 1,330,000 | 16.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.20 | Put | | 7.00000 | 6,000 | 16.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Call | | 2,322.00000 | 2,325,000 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.20 | Put | | 1.00000 | 1,000 | 21.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Call | | 3,321.00000 | 3,324,000 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 16.35 | Put | | 8,829.00000 | 8,826,000 | 33.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 14.35 | Put | | 6,829.00000 | 6,826,000 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 26.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 12.35 | Put | | 4,829.00000 | 4,826,000 | 26.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Call | | 7.00000 | 7,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 10.35 | Put | | 2,836.00000 | 2,833,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Call | | 92.00000 | 90,000 | 18.79 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.35 | Put | | 921.00000 | 916,000 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Call | | 371.00000 | 370,000 | 15.18 | 0.00 | 0 | 2,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.35 | Put | | 200.00000 | 196,000 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Call | | 1,181.00000 | 1,182,000 | 15.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 6.35 | Put | | 10.00000 | 8,000 | 15.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Call | | 2,172.00000 | 2,175,000 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 5.35 | Put | | 1.00000 | 1,000 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Call | | 3,171.00000 | 3,174,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 24.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Call | | 34.00000 | 31,000 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.30 | Put | | 1,813.00000 | 1,807,000 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Call | | 39.00000 | 36,000 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.15 | Put | | 1,668.00000 | 1,662,000 | 22.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Put | | 1,102.00000 | 1,096,000 | 19.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.55 | Call | | 73.00000 | 70,000 | 19.60 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Put | | 1,240.00000 | 1,235,000 | 20.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.70 | Call | | 61.00000 | 59,000 | 20.21 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.10 | Call | | 41.00000 | 38,000 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.10 | Put | | 1,620.00000 | 1,614,000 | 21.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.00 | Call | | 45.00000 | 42,000 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 9.00 | Put | | 1,524.00000 | 1,518,000 | 21.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.60 | Call | | 68.00000 | 66,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 8.60 | Put | | 1,147.00000 | 1,142,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.60 | Put | | 333.00000 | 329,000 | 15.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.60 | Call | | 254.00000 | 253,000 | 15.74 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.65 | Call | | 236.00000 | 236,000 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/09/2010 | Foreign Exchange Future | 7.65 | Put | | 365.00000 | 362,000 | 15.95 | 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 | 13/12/2010 | Foreign Exchange Future | | | 7.63730 | 7.63560 | | 15.94 | 397,139.60 | 52 | 7,507.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 8,314.00000 | 8,313,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 1.00000 | 1,000 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 6,315.00000 | 6,314,000 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 14.00000 | 13,000 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 4,328.00000 | 4,326,000 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 58.00000 | 54,000 | 23.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,372.00000 | 2,367,000 | 23.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 279.00000 | 278,000 | 16.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 593.00000 | 591,000 | 16.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 791.00000 | 790,000 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 105.00000 | 103,000 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 1,698.00000 | 1,699,000 | 17.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 12.00000 | 12,000 | 17.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 2,687.00000 | 2,689,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 1.00000 | 2,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 3,686.00000 | 3,688,000 | 26.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 1,000 | 26.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 160.00000 | 158,000 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 1,074.00000 | 1,071,000 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 8,364.00000 | 8,363,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 1.00000 | 1,000 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 6,365.00000 | 6,364,000 | 26.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 14.00000 | 12,000 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,378.00000 | 4,375,000 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 56.00000 | 52,000 | 23.50 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,420.00000 | 2,415,000 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 755.00000 | 753,000 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 119.00000 | 116,000 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 1,649.00000 | 1,650,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 13.00000 | 13,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 2,638.00000 | 2,639,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 2.00000 | 2,000 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 3,636.00000 | 3,638,000 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 1,000 | 25.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 8,414.00000 | 8,413,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 1.00000 | 1,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 6,415.00000 | 6,414,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 13.00000 | 11,000 | 26.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 4,427.00000 | 4,424,000 | 26.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 54.00000 | 50,000 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 2,468.00000 | 2,463,000 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 253.00000 | 251,000 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 667.00000 | 664,000 | 17.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 719.00000 | 717,000 | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 133.00000 | 130,000 | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 1,600.00000 | 1,601,000 | 16.70 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 14.00000 | 14,000 | 16.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 2,588.00000 | 2,589,000 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 2.00000 | 2,000 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 3,586.00000 | 3,588,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 1,000 | 25.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 8,464.00000 | 8,463,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 1.00000 | 1,000 | 26.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 6,465.00000 | 6,464,000 | 26.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 12.00000 | 10,000 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 4,476.00000 | 4,473,000 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 52.00000 | 49,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 2,516.00000 | 2,512,000 | 23.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 241.00000 | 239,000 | 17.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 705.00000 | 702,000 | 17.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 684.00000 | 682,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 148.00000 | 145,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 1,552.00000 | 1,553,000 | 16.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 16.00000 | 16,000 | 16.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 2,538.00000 | 2,540,000 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 2.00000 | 3,000 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 3,536.00000 | 3,538,000 | 25.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 1,000 | 25.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 266.00000 | 264,000 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 630.00000 | 627,000 | 17.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 8,514.00000 | 8,513,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 1.00000 | 1,000 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 6,515.00000 | 6,514,000 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 11.00000 | 10,000 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 4,525.00000 | 4,523,000 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 50.00000 | 47,000 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 2,564.00000 | 2,560,000 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 230.00000 | 228,000 | 17.64 | 0.00 | 0 | 4,400.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Put | | 744.00000 | 741,000 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 651.00000 | 649,000 | 15.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 165.00000 | 162,000 | 15.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 1,504.00000 | 1,504,000 | 16.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 18.00000 | 17,000 | 16.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 2,488.00000 | 2,490,000 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 2.00000 | 3,000 | 20.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 3,486.00000 | 3,488,000 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 1,000 | 25.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 8,564.00000 | 8,563,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 1.00000 | 1,000 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 6,565.00000 | 6,564,000 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 11.00000 | 9,000 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 4,575.00000 | 4,572,000 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 48.00000 | 45,000 | 23.93 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 2,612.00000 | 2,608,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 220.00000 | 217,000 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 784.00000 | 780,000 | 17.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 618.00000 | 617,000 | 15.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 182.00000 | 180,000 | 15.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 1,455.00000 | 1,456,000 | 16.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 19.00000 | 19,000 | 16.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 2,439.00000 | 2,440,000 | 20.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 3.00000 | 3,000 | 20.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 3,436.00000 | 3,438,000 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 1,000 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 8,614.00000 | 8,613,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 1.00000 | 1,000 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 6,615.00000 | 6,614,000 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 10.00000 | 9,000 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 4,624.00000 | 4,622,000 | 26.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 47.00000 | 43,000 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 2,661.00000 | 2,656,000 | 24.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 210.00000 | 207,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 824.00000 | 820,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 587.00000 | 585,000 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 201.00000 | 198,000 | 15.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 1,407.00000 | 1,408,000 | 15.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 21.00000 | 21,000 | 15.95 | 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 | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 2,389.00000 | 2,390,000 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 3.00000 | 3,000 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 3,386.00000 | 3,388,000 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 1,000 | 24.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 8,814.00000 | 8,813,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 1.00000 | 1,000 | 26.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 6,815.00000 | 6,814,000 | 26.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 8.00000 | 7,000 | 26.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Put | | 4,822.00000 | 4,820,000 | 26.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 41.00000 | 38,000 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 2,855.00000 | 2,851,000 | 24.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 175.00000 | 172,000 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 989.00000 | 985,000 | 18.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 473.00000 | 472,000 | 15.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 287.00000 | 285,000 | 15.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 1,218.00000 | 1,217,000 | 15.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 32.00000 | 30,000 | 15.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 2,190.00000 | 2,192,000 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 4.00000 | 5,000 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 3,186.00000 | 3,188,000 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 1,000 | 23.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 8,764.00000 | 8,763,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 1.00000 | 1,000 | 26.78 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 6,765.00000 | 6,764,000 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 8.00000 | 7,000 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 4,772.00000 | 4,770,000 | 26.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 42.00000 | 39,000 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 2,806.00000 | 2,802,000 | 24.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 183.00000 | 180,000 | 18.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 947.00000 | 943,000 | 18.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 500.00000 | 499,000 | 15.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 264.00000 | 262,000 | 15.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 1,265.00000 | 1,265,000 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 29.00000 | 28,000 | 15.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 2,240.00000 | 2,241,000 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 4.00000 | 4,000 | 19.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 3,236.00000 | 3,238,000 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 1,000 | 24.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 154.00000 | 151,000 | 19.17 | 0.00 | 0 | 117.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 1,118.00000 | 1,114,000 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 8,864.00000 | 8,863,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 1.00000 | 1,000 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 6,865.00000 | 6,864,000 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 7.00000 | 6,000 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 4,871.00000 | 4,869,000 | 26.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 40.00000 | 36,000 | 24.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 2,904.00000 | 2,899,000 | 24.58 | 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 | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 167.00000 | 165,000 | 18.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 1,031.00000 | 1,028,000 | 18.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 448.00000 | 447,000 | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 312.00000 | 310,000 | 15.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 1,171.00000 | 1,171,000 | 15.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 35.00000 | 34,000 | 15.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 2,141.00000 | 2,142,000 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 5.00000 | 5,000 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 3,136.00000 | 3,138,000 | 23.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 1,000 | 23.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 200.00000 | 198,000 | 18.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 864.00000 | 861,000 | 18.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 8,214.00000 | 8,213,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 1.00000 | 1,000 | 26.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 6,215.00000 | 6,214,000 | 26.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 16.00000 | 14,000 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 4,230.00000 | 4,227,000 | 26.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 62.00000 | 59,000 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,276.00000 | 2,272,000 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 308.00000 | 307,000 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 522.00000 | 520,000 | 16.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 868.00000 | 866,000 | 14.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 82.00000 | 79,000 | 14.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 1,795.00000 | 1,796,000 | 17.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 9.00000 | 9,000 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 2,787.00000 | 2,789,000 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 1.00000 | 2,000 | 22.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 3,786.00000 | 3,787,000 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 8,264.00000 | 8,263,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 1.00000 | 1,000 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 6,265.00000 | 6,264,000 | 26.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 15.00000 | 13,000 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 4,279.00000 | 4,276,000 | 26.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 60.00000 | 57,000 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,324.00000 | 2,320,000 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 293.00000 | 292,000 | 16.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 557.00000 | 555,000 | 16.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 829.00000 | 827,000 | 14.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 93.00000 | 90,000 | 14.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 1,746.00000 | 1,747,000 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 10.00000 | 10,000 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 2,737.00000 | 2,739,000 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 1.00000 | 2,000 | 21.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 3,736.00000 | 3,737,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 26.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 8,664.00000 | 8,663,000 | 28.50 | 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 | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 1.00000 | 1,000 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 6,665.00000 | 6,664,000 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 9.00000 | 8,000 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 4,673.00000 | 4,671,000 | 26.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 45.00000 | 42,000 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 2,709.00000 | 2,705,000 | 24.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 557.00000 | 555,000 | 15.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 221.00000 | 218,000 | 15.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 1,360.00000 | 1,360,000 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 24.00000 | 23,000 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 2,339.00000 | 2,341,000 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 3.00000 | 4,000 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 3,336.00000 | 3,338,000 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 1,000 | 24.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 8,714.00000 | 8,713,000 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 1.00000 | 1,000 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 6,715.00000 | 6,714,000 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 9.00000 | 8,000 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 4,723.00000 | 4,721,000 | 26.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 44.00000 | 40,000 | 24.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 2,758.00000 | 2,753,000 | 24.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 191.00000 | 189,000 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 905.00000 | 902,000 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 528.00000 | 526,000 | 15.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 242.00000 | 239,000 | 15.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 1,312.00000 | 1,312,000 | 15.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 26.00000 | 25,000 | 15.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 2,289.00000 | 2,291,000 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 3.00000 | 4,000 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 3,286.00000 | 3,288,000 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 1,000 | 24.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 1.00000 | 1,000 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 7,415.00000 | 7,414,000 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 3.00000 | 3,000 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 5,417.00000 | 5,416,000 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 28.00000 | 25,000 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 3,442.00000 | 3,438,000 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 108.00000 | 105,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 1,522.00000 | 1,518,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 4,586.00000 | 4,587,000 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 27.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 1,568.00000 | 1,564,000 | 20.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 104.00000 | 101,000 | 20.87 | 0.00 | 0 | 330.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Call | | 79.00000 | 76,000 | 22.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Put | | 1,943.00000 | 1,939,000 | 22.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 97.00000 | 94,000 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 1,661.00000 | 1,657,000 | 21.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 77.00000 | 74,000 | 22.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 1,991.00000 | 1,987,000 | 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 | 7.80 | Call | | 324.00000 | 323,000 | 16.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.80 | Put | | 488.00000 | 486,000 | 16.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.75080 | 7.74990 | | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.00 | Call | | 384.00000 | 383,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.00 | Put | | 634.00000 | 632,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Call | | 364.00000 | 364,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Put | | 664.00000 | 663,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Call | | 404.00000 | 403,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Put | | 604.00000 | 602,000 | 17.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.50 | Put | | 1,000.00000 | 998,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.50 | Call | | 250.00000 | 249,000 | 18.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 2,832.00000 | 2,818,000 | 23.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 82.00000 | 69,000 | 23.00 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.86580 | 7.86500 | | 16.56 | 0.00 | 0 | 75.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Call | | 751.00000 | 751,000 | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Put | | 336.00000 | 335,000 | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Call | | 722.00000 | 722,000 | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Put | | 357.00000 | 356,000 | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Call | | 781.00000 | 781,000 | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Put | | 316.00000 | 315,000 | 16.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | | | 11.34010 | 11.30960 | | 13.38 | 55,498,449.40 | 4,894 | 32,386.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.05 | Put | | 10,740.00000 | 10,710,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.05 | Put | | 8,740.00000 | 8,710,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.35 | Put | | 11,040.00000 | 11,010,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.35 | Put | | 9,040.00000 | 9,010,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.85 | Put | | 10,540.00000 | 10,510,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 8,540.00000 | 8,510,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 36.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 6,540.00000 | 6,510,000 | 36.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 29.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 4,540.00000 | 4,510,000 | 29.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.70 | Put | | 10,390.00000 | 10,360,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 8,390.00000 | 8,360,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 36.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 6,390.00000 | 6,360,000 | 36.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 4,390.00000 | 4,360,000 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.60 | Put | | 10,290.00000 | 10,260,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 8,290.00000 | 8,260,000 | 39.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 2.00000 | 2,000 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 2,292.00000 | 2,262,000 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Call | | 14.00000 | 13,000 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.60 | Put | | 1,304.00000 | 1,273,000 | 17.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 735.00000 | 762,000 | 14.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 25.00000 | 22,000 | 14.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 1,711.00000 | 1,741,000 | 18.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 1.00000 | 1,000 | 18.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.40 | Put | | 10,090.00000 | 10,060,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 8,090.00000 | 8,060,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.45 | Put | | 10,140.00000 | 10,110,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 8,140.00000 | 8,110,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Call | | 19.00000 | 18,000 | 17.05 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.45 | Put | | 1,159.00000 | 1,128,000 | 17.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 159.00000 | 168,000 | 13.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 299.00000 | 278,000 | 13.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 874.00000 | 902,000 | 14.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 14.00000 | 12,000 | 14.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 1,861.00000 | 1,891,000 | 19.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 1.00000 | 1,000 | 19.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.90 | Put | | 10,590.00000 | 10,560,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 36.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 6,590.00000 | 6,560,000 | 36.74 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 29.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 4,590.00000 | 4,560,000 | 29.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.10 | Put | | 10,790.00000 | 10,760,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.10 | Put | | 8,790.00000 | 8,760,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 37.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.10 | Put | | 6,790.00000 | 6,760,000 | 37.17 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.25 | Put | | 10,940.00000 | 10,910,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.25 | Put | | 8,940.00000 | 8,910,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Call | | 29.00000 | 28,000 | 16.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.25 | Put | | 969.00000 | 938,000 | 16.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Call | | 244.00000 | 261,000 | 13.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.25 | Put | | 184.00000 | 171,000 | 13.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Call | | 1,066.00000 | 1,096,000 | 14.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.25 | Put | | 6.00000 | 6,000 | 14.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.30 | Put | | 10,990.00000 | 10,960,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.30 | Put | | 8,990.00000 | 8,960,000 | 39.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Call | | 217.00000 | 234,000 | 13.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.30 | Put | | 207.00000 | 194,000 | 13.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Call | | 1,017.00000 | 1,047,000 | 14.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.30 | Put | | 7.00000 | 7,000 | 14.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.20 | Put | | 10,890.00000 | 10,860,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.20 | Put | | 8,890.00000 | 8,860,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Call | | 1.00000 | 1,000 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.20 | Put | | 2,891.00000 | 2,861,000 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Call | | 5.00000 | 4,000 | 19.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.20 | Put | | 1,895.00000 | 1,864,000 | 19.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Call | | 32.00000 | 32,000 | 16.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.20 | Put | | 922.00000 | 892,000 | 16.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Call | | 272.00000 | 291,000 | 13.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.20 | Put | | 162.00000 | 151,000 | 13.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Call | | 1,116.00000 | 1,145,000 | 15.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.20 | Put | | 6.00000 | 5,000 | 15.25 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.15 | Put | | 10,840.00000 | 10,810,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 37.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 6,840.00000 | 6,810,000 | 37.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 4,840.00000 | 4,810,000 | 30.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 22.00 | Put | | 10,690.00000 | 10,660,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 8,690.00000 | 8,660,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.95 | Put | | 10,640.00000 | 10,610,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 8,640.00000 | 8,610,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 36.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 6,640.00000 | 6,610,000 | 36.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 29.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 4,640.00000 | 4,610,000 | 29.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.80 | Put | | 10,490.00000 | 10,460,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 8,490.00000 | 8,460,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Call | | 0.00000 | 0,000 | 36.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 6,490.00000 | 6,460,000 | 36.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 28.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 4,490.00000 | 4,460,000 | 28.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 75.00000 | 78,000 | 14.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 565.00000 | 538,000 | 14.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 561.00000 | 585,000 | 13.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 51.00000 | 45,000 | 13.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 1,512.00000 | 1,542,000 | 17.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 2.00000 | 2,000 | 17.67 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.75 | Put | | 10,440.00000 | 10,410,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 8,440.00000 | 8,410,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.65 | Put | | 10,340.00000 | 10,310,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.65 | Put | | 8,340.00000 | 8,310,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Call | | 2.00000 | 2,000 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.65 | Put | | 2,342.00000 | 2,312,000 | 21.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Call | | 104.00000 | 109,000 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.65 | Put | | 444.00000 | 419,000 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Call | | 690.00000 | 716,000 | 14.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.65 | Put | | 30.00000 | 26,000 | 14.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.55 | Put | | 10,240.00000 | 10,210,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 8,240.00000 | 8,210,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Call | | 0.00000 | 0,000 | 37.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.05 | Put | | 6,740.00000 | 6,710,000 | 37.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Call | | 0.00000 | 0,000 | 34.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.05 | Put | | 5,740.00000 | 5,710,000 | 34.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 30.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.05 | Put | | 4,740.00000 | 4,710,000 | 30.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 25.96 | 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 | 15.05 | Put | | 3,740.00000 | 3,710,000 | 25.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 3.00000 | 2,000 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 2,243.00000 | 2,212,000 | 20.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Call | | 16.00000 | 15,000 | 17.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.55 | Put | | 1,256.00000 | 1,225,000 | 17.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 129.00000 | 136,000 | 14.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 369.00000 | 346,000 | 14.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 781.00000 | 808,000 | 14.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 21.00000 | 18,000 | 14.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 1,761.00000 | 1,791,000 | 19.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 1.00000 | 1,000 | 19.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Call | | 1.00000 | 1,000 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.25 | Put | | 2,941.00000 | 2,911,000 | 23.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Call | | 0.00000 | 0,000 | 38.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.60 | Put | | 7,290.00000 | 7,260,000 | 38.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Call | | 0.00000 | 0,000 | 32.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.60 | Put | | 5,290.00000 | 5,260,000 | 32.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 4,290.00000 | 4,260,000 | 28.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Call | | 39.00000 | 40,000 | 15.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.10 | Put | | 829.00000 | 800,000 | 15.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Call | | 335.00000 | 355,000 | 13.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.10 | Put | | 125.00000 | 115,000 | 13.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Call | | 0.00000 | 0,000 | 38.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.50 | Put | | 7,190.00000 | 7,160,000 | 38.02 | 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 | 13.00 | Call | | 7.00000 | 6,000 | 18.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.00 | Put | | 1,697.00000 | 1,666,000 | 18.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Call | | 49.00000 | 50,000 | 15.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.00 | Put | | 739.00000 | 710,000 | 15.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 405.00000 | 426,000 | 13.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 95.00000 | 86,000 | 13.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 1,313.00000 | 1,343,000 | 16.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 3.00000 | 3,000 | 16.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 37.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.20 | Put | | 6,890.00000 | 6,860,000 | 37.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Call | | 0.00000 | 0,000 | 34.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.20 | Put | | 5,890.00000 | 5,860,000 | 34.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 30.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.20 | Put | | 4,890.00000 | 4,860,000 | 30.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.20 | Put | | 3,890.00000 | 3,860,000 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 2.00000 | 2,000 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 2,392.00000 | 2,362,000 | 21.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Call | | 12.00000 | 11,000 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.70 | Put | | 1,402.00000 | 1,371,000 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 93.00000 | 97,000 | 14.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 483.00000 | 457,000 | 14.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 646.00000 | 672,000 | 14.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 36.00000 | 32,000 | 14.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 1,612.00000 | 1,642,000 | 18.28 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 2.00000 | 2,000 | 18.28 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 67.00000 | 70,000 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 607.00000 | 580,000 | 15.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 520.00000 | 544,000 | 13.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 60.00000 | 54,000 | 13.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 1,462.00000 | 1,492,000 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 2.00000 | 2,000 | 17.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Call | | 0.00000 | 0,000 | 36.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.65 | Put | | 6,340.00000 | 6,310,000 | 36.21 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Call | | 0.00000 | 0,000 | 32.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.65 | Put | | 5,340.00000 | 5,310,000 | 32.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Call | | 5.00000 | 4,000 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.15 | Put | | 1,845.00000 | 1,814,000 | 19.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 35.00000 | 35,000 | 16.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 875.00000 | 845,000 | 16.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 1,165.00000 | 1,195,000 | 15.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 5.00000 | 5,000 | 15.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 38.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.55 | Put | | 7,240.00000 | 7,210,000 | 38.12 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 32.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.55 | Put | | 5,240.00000 | 5,210,000 | 32.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 4,240.00000 | 4,210,000 | 27.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Call | | 1.00000 | 1,000 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.05 | Put | | 2,741.00000 | 2,711,000 | 22.49 | 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 | 13.05 | Call | | 6.00000 | 5,000 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.05 | Put | | 1,746.00000 | 1,715,000 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Call | | 44.00000 | 44,000 | 15.72 | 0.00 | 0 | 28.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.05 | Put | | 784.00000 | 754,000 | 15.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Call | | 369.00000 | 390,000 | 13.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.05 | Put | | 109.00000 | 100,000 | 13.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Call | | 1,264.00000 | 1,294,000 | 16.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.05 | Put | | 4.00000 | 4,000 | 16.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Call | | 0.00000 | 0,000 | 37.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.45 | Put | | 7,140.00000 | 7,110,000 | 37.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 35.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 6,140.00000 | 6,110,000 | 35.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 31.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.45 | Put | | 5,140.00000 | 5,110,000 | 31.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 4,140.00000 | 4,110,000 | 27.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Call | | 7.00000 | 6,000 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.95 | Put | | 1,647.00000 | 1,616,000 | 18.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 54.00000 | 55,000 | 15.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 694.00000 | 665,000 | 15.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 442.00000 | 464,000 | 13.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 82.00000 | 74,000 | 13.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 1,363.00000 | 1,393,000 | 16.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 3.00000 | 3,000 | 16.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Call | | 8.00000 | 7,000 | 18.55 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.90 | Put | | 1,598.00000 | 1,567,000 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Call | | 60.00000 | 62,000 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.90 | Put | | 650.00000 | 622,000 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 1,413.00000 | 1,443,000 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 3.00000 | 3,000 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 37.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.25 | Put | | 6,940.00000 | 6,910,000 | 37.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Call | | 0.00000 | 0,000 | 35.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.25 | Put | | 5,940.00000 | 5,910,000 | 35.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 30.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.25 | Put | | 4,940.00000 | 4,910,000 | 30.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.25 | Put | | 3,940.00000 | 3,910,000 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Call | | 11.00000 | 10,000 | 18.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.75 | Put | | 1,451.00000 | 1,420,000 | 18.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 84.00000 | 87,000 | 14.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 524.00000 | 497,000 | 14.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 603.00000 | 628,000 | 13.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 43.00000 | 38,000 | 13.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 1,562.00000 | 1,592,000 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 2.00000 | 2,000 | 17.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 2.00000 | 2,000 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 2,442.00000 | 2,412,000 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 36.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 6,690.00000 | 6,660,000 | 36.96 | 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 | 17.00 | Call | | 0.00000 | 0,000 | 34.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.00 | Put | | 5,690.00000 | 5,660,000 | 34.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 4,690.00000 | 4,660,000 | 29.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.00 | Put | | 3,690.00000 | 3,660,000 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 3.00000 | 3,000 | 20.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 2,143.00000 | 2,113,000 | 20.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 36.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 6,440.00000 | 6,410,000 | 36.43 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Call | | 0.00000 | 0,000 | 33.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.75 | Put | | 5,440.00000 | 5,410,000 | 33.01 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 4,440.00000 | 4,410,000 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.75 | Put | | 3,440.00000 | 3,410,000 | 24.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Call | | 4.00000 | 4,000 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.25 | Put | | 1,944.00000 | 1,914,000 | 19.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 36.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 6,240.00000 | 6,210,000 | 36.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 196.00000 | 208,000 | 13.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 236.00000 | 218,000 | 13.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 969.00000 | 998,000 | 14.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 9.00000 | 8,000 | 14.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 1,961.00000 | 1,991,000 | 20.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 1.00000 | 1,000 | 20.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 35.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 6,090.00000 | 6,060,000 | 35.68 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 31.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.40 | Put | | 5,090.00000 | 5,060,000 | 31.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Call | | 1.00000 | 1,000 | 23.70 | 0.00 | 0 | 8,032.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.40 | Put | | 3,091.00000 | 3,061,000 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 176.00000 | 187,000 | 13.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 266.00000 | 247,000 | 13.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 921.00000 | 949,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 11.00000 | 9,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 31.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.50 | Put | | 5,190.00000 | 5,160,000 | 31.93 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 27.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 4,190.00000 | 4,160,000 | 27.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Call | | 1.00000 | 1,000 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.50 | Put | | 3,191.00000 | 3,161,000 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 3.00000 | 2,000 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 2,193.00000 | 2,162,000 | 20.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Call | | 17.00000 | 16,000 | 17.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.50 | Put | | 1,207.00000 | 1,176,000 | 17.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 143.00000 | 151,000 | 13.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 333.00000 | 311,000 | 13.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 827.00000 | 854,000 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 17.00000 | 14,000 | 14.19 | 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 | 9.50 | Call | | 1,811.00000 | 1,841,000 | 19.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Put | | 1.00000 | 1,000 | 19.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 8,590.00000 | 8,560,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 37.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.40 | Put | | 7,090.00000 | 7,060,000 | 37.80 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Call | | 0.00000 | 0,000 | 33.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.90 | Put | | 5,590.00000 | 5,560,000 | 33.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 4,090.00000 | 4,060,000 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 1.00000 | 1,000 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 2,591.00000 | 2,561,000 | 21.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Call | | 21.00000 | 20,000 | 16.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.40 | Put | | 1,111.00000 | 1,080,000 | 16.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 480.00000 | 503,000 | 13.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 70.00000 | 63,000 | 13.81 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 1,911.00000 | 1,941,000 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 1.00000 | 1,000 | 20.10 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 3,410.00000 | 3,440,000 | 21.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 21.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 1.00000 | 1,000 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 2,691.00000 | 2,661,000 | 22.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 8,840.00000 | 8,810,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Call | | 0.00000 | 0,000 | 38.33 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.65 | Put | | 7,340.00000 | 7,310,000 | 38.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Call | | 0.00000 | 0,000 | 34.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.15 | Put | | 5,840.00000 | 5,810,000 | 34.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Call | | 0.00000 | 0,000 | 28.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.65 | Put | | 4,340.00000 | 4,310,000 | 28.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 1.00000 | 1,000 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 2,841.00000 | 2,811,000 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Call | | 13.00000 | 12,000 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.65 | Put | | 1,353.00000 | 1,322,000 | 17.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 303.00000 | 322,000 | 13.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 143.00000 | 132,000 | 13.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Call | | 1,661.00000 | 1,692,000 | 18.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.65 | Put | | 1.00000 | 2,000 | 18.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 3,160.00000 | 3,190,000 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 0.00000 | 0,000 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.60 | Put | | 9,290.00000 | 9,260,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Call | | 0.00000 | 0,000 | 39.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.10 | Put | | 7,790.00000 | 7,760,000 | 39.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 36.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 6,290.00000 | 6,260,000 | 36.11 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 30.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.10 | Put | | 4,790.00000 | 4,760,000 | 30.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 1.00000 | 1,000 | 24.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Put | | 3,291.00000 | 3,261,000 | 24.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Call | | 6.00000 | 5,000 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.10 | Put | | 1,796.00000 | 1,765,000 | 19.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 115.00000 | 122,000 | 14.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 405.00000 | 382,000 | 14.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Call | | 1,214.00000 | 1,244,000 | 15.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 10.10 | Put | | 4.00000 | 4,000 | 15.85 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 2,710.00000 | 2,740,000 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 0.00000 | 0,000 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Call | | 0.00000 | 0,000 | 37.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.30 | Put | | 6,990.00000 | 6,960,000 | 37.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Call | | 0.00000 | 0,000 | 35.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.30 | Put | | 5,990.00000 | 5,960,000 | 35.37 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 31.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.30 | Put | | 4,990.00000 | 4,960,000 | 31.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Call | | 0.00000 | 0,000 | 26.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.30 | Put | | 3,990.00000 | 3,960,000 | 26.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Call | | 1.00000 | 1,000 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.30 | Put | | 2,991.00000 | 2,961,000 | 23.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 2.00000 | 1,000 | 21.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 2,492.00000 | 2,461,000 | 21.62 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Call | | 4.00000 | 3,000 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.30 | Put | | 1,994.00000 | 1,963,000 | 19.89 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Call | | 10.00000 | 9,000 | 18.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.80 | Put | | 1,500.00000 | 1,469,000 | 18.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.30 | Call | | 26.00000 | 25,000 | 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 | 14/06/2010 | Foreign Exchange Future | 12.30 | Put | | 1,016.00000 | 985,000 | 16.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Call | | 1.00000 | 1,000 | 22.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.10 | Put | | 2,791.00000 | 2,761,000 | 22.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Call | | 0.00000 | 0,000 | 37.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.35 | Put | | 7,040.00000 | 7,010,000 | 37.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 35.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 6,040.00000 | 6,010,000 | 35.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 31.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.35 | Put | | 5,040.00000 | 5,010,000 | 31.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 4,040.00000 | 4,010,000 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 2.00000 | 1,000 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 2,542.00000 | 2,511,000 | 21.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 4.00000 | 3,000 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 2,044.00000 | 2,013,000 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Call | | 9.00000 | 8,000 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.85 | Put | | 1,549.00000 | 1,518,000 | 18.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Call | | 23.00000 | 23,000 | 16.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 12.35 | Put | | 1,063.00000 | 1,033,000 | 16.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 1.00000 | 1,000 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 2,641.00000 | 2,611,000 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 35.90 | 0.00 | 186 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 6,190.00000 | 6,160,000 | 35.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 3.00000 | 3,000 | 20.23 | 558.00 | 186 | 11,194.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 2,093.00000 | 2,063,000 | 20.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Call | | 1.00000 | 1,000 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.35 | Put | | 3,041.00000 | 3,011,000 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.80 | Put | | 9,490.00000 | 9,460,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Call | | 0.00000 | 0,000 | 38.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.80 | Put | | 7,490.00000 | 7,460,000 | 38.65 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Call | | 0.00000 | 0,000 | 33.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.80 | Put | | 5,490.00000 | 5,460,000 | 33.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.80 | Put | | 3,490.00000 | 3,460,000 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 2,510.00000 | 2,540,000 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 0.00000 | 0,000 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.70 | Put | | 9,390.00000 | 9,360,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Call | | 0.00000 | 0,000 | 38.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.70 | Put | | 7,390.00000 | 7,360,000 | 38.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Call | | 0.00000 | 0,000 | 32.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.70 | Put | | 5,390.00000 | 5,360,000 | 32.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Call | | 0.00000 | 0,000 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.70 | Put | | 3,390.00000 | 3,360,000 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 2,610.00000 | 2,640,000 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 0.00000 | 0,000 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.75 | Put | | 9,440.00000 | 9,410,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.75 | Call | | 0.00000 | 0,000 | 38.55 | 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 | 18.75 | Put | | 7,440.00000 | 7,410,000 | 38.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 2,560.00000 | 2,590,000 | 21.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 0.00000 | 0,000 | 21.96 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.00 | Put | | 9,690.00000 | 9,660,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Call | | 0.00000 | 0,000 | 39.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.00 | Put | | 7,690.00000 | 7,660,000 | 39.08 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 2,310.00000 | 2,340,000 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 0.00000 | 0,000 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.10 | Put | | 9,790.00000 | 9,760,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Call | | 0.00000 | 0,000 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 17.10 | Put | | 5,790.00000 | 5,760,000 | 34.51 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 26.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.10 | Put | | 3,790.00000 | 3,760,000 | 26.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Call | | 2,210.00000 | 2,240,000 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.10 | Put | | 0.00000 | 0,000 | 21.05 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.05 | Put | | 9,740.00000 | 9,710,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Call | | 0.00000 | 0,000 | 39.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.05 | Put | | 7,740.00000 | 7,710,000 | 39.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Call | | 2,260.00000 | 2,290,000 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.05 | Put | | 0.00000 | 0,000 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.15 | Put | | 9,840.00000 | 9,810,000 | 39.82 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Call | | 0.00000 | 0,000 | 39.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.15 | Put | | 7,840.00000 | 7,810,000 | 39.39 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 15.15 | Put | | 3,840.00000 | 3,810,000 | 26.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 2,160.00000 | 2,190,000 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 0.00000 | 0,000 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.30 | Put | | 9,990.00000 | 9,960,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Call | | 0.00000 | 0,000 | 39.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.30 | Put | | 7,990.00000 | 7,960,000 | 39.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Call | | 2,010.00000 | 2,041,000 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.30 | Put | | 0.00000 | 1,000 | 20.53 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.35 | Put | | 10,040.00000 | 10,010,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 8,040.00000 | 8,010,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.25 | Put | | 9,940.00000 | 9,910,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Call | | 0.00000 | 0,000 | 39.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.25 | Put | | 7,940.00000 | 7,910,000 | 39.60 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Call | | 2,060.00000 | 2,091,000 | 20.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.25 | Put | | 0.00000 | 1,000 | 20.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.55 | Put | | 9,240.00000 | 9,210,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Call | | 1.00000 | 1,000 | 24.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.55 | Put | | 3,241.00000 | 3,211,000 | 24.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 2,760.00000 | 2,790,000 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 0.00000 | 0,000 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Call | | 2,110.00000 | 2,141,000 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 9.20 | Put | | 0.00000 | 1,000 | 20.79 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Call | | 3,110.00000 | 3,140,000 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Call | | 3,260.00000 | 3,290,000 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.05 | Put | | 0.00000 | 0,000 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Call | | 3,060.00000 | 3,090,000 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,000 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.85 | Put | | 9,540.00000 | 9,510,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 38.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.85 | Put | | 7,540.00000 | 7,510,000 | 38.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Call | | 0.00000 | 0,000 | 33.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.85 | Put | | 5,540.00000 | 5,510,000 | 33.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.85 | Put | | 3,540.00000 | 3,510,000 | 25.27 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 2,460.00000 | 2,490,000 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 0.00000 | 0,000 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.65 | Put | | 9,340.00000 | 9,310,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Call | | 1.00000 | 0,000 | 24.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.65 | Put | | 3,341.00000 | 3,310,000 | 24.57 | 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 | 8.65 | Call | | 2,660.00000 | 2,690,000 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.65 | Put | | 0.00000 | 0,000 | 22.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 2,960.00000 | 2,990,000 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 0.00000 | 0,000 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.40 | Put | | 9,090.00000 | 9,060,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 2,910.00000 | 2,940,000 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.90 | Put | | 9,590.00000 | 9,560,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Call | | 0.00000 | 0,000 | 38.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.90 | Put | | 7,590.00000 | 7,560,000 | 38.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.90 | Put | | 3,590.00000 | 3,560,000 | 25.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 2,410.00000 | 2,440,000 | 21.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 0.00000 | 0,000 | 21.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.50 | Put | | 10,190.00000 | 10,160,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 8,190.00000 | 8,160,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 20.95 | Put | | 9,640.00000 | 9,610,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 38.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 18.95 | Put | | 7,640.00000 | 7,610,000 | 38.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 33.86 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 16.95 | Put | | 5,640.00000 | 5,610,000 | 33.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 14.95 | Put | | 3,640.00000 | 3,610,000 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 2,360.00000 | 2,390,000 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 0.00000 | 0,000 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Call | | 0.00000 | 0,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 21.20 | Put | | 9,890.00000 | 9,860,000 | 39.82 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Call | | 0.00000 | 0,000 | 39.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/06/2010 | Foreign Exchange Future | 19.20 | Put | | 7,890.00000 | 7,860,000 | 39.50 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | | | 11.50980 | 11.47920 | | 14.46 | 0.00 | 0 | 2,052.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.80 | Call | | 114.00000 | 118,000 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.80 | Put | | 1,435.00000 | 1,408,000 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.70 | Call | | 130.00000 | 134,000 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.70 | Put | | 1,351.00000 | 1,324,000 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.75 | Call | | 122.00000 | 126,000 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/09/2010 | Foreign Exchange Future | 12.75 | Put | | 1,393.00000 | 1,366,000 | 18.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.67930 | 11.64950 | | 14.92 | 256,944.60 | 22 | 115.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | | | 0.07880 | 0.07860 | | 19.67 | 9,771.20 | 124 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Call | | 161.00000 | 168,000 | 20.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.08 | Put | | 301.00000 | 288,000 | 20.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Call | | 21.00000 | 21,000 | 25.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.09 | Put | | 1,161.00000 | 1,141,000 | 25.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Call | | 869.00000 | 890,000 | 20.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/06/2010 | Foreign Exchange Future | 0.07 | Put | | 9.00000 | 10,000 | 20.00 | 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 | 13/09/2010 | | | 0.08010 | 0.07990 | | 24.19 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/09/2010 | 0.08 | Call | | 304.00000 | 310,000 | 22.00 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/09/2010 | 0.08 | Put | | 604.00000 | 590,000 | 22.00 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | | | 9.85760 | 9.81050 | | 12.92 | 985,760.00 | 100 | 27,138.00 |
| € / R | On | 14/06/2010 | 12.10 | Call | | 1.00000 | 1,000 | 20.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 12.10 | Put | | 2,291.00000 | 2,243,000 | 20.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 11.90 | Call | | 1.00000 | 1,000 | 19.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 11.90 | Put | | 2,091.00000 | 2,043,000 | 19.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 12.00 | Call | | 1.00000 | 1,000 | 20.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 12.00 | Put | | 2,191.00000 | 2,143,000 | 20.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 19.30 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 19.30 | Put | | 9,490.00000 | 9,442,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 17.30 | Call | | 0.00000 | 0,000 | 34.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 17.30 | Put | | 7,490.00000 | 7,442,000 | 34.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 15.30 | Call | | 0.00000 | 0,000 | 31.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 15.30 | Put | | 5,490.00000 | 5,442,000 | 31.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 13.30 | Call | | 0.00000 | 0,000 | 26.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 13.30 | Put | | 3,490.00000 | 3,442,000 | 26.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 11.30 | Call | | 3.00000 | 3,000 | 17.80 | 0.00 | 0 | 25.00 |
| € / R | On | 14/06/2010 | 11.30 | Put | | 1,493.00000 | 1,445,000 | 17.80 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 10.30 | Call | | 48.00000 | 54,000 | 14.43 | 0.00 | 0 | 20.00 |
| € / R | On | 14/06/2010 | 10.30 | Put | | 538.00000 | 496,000 | 14.43 | 0.00 | 0 | 271.00 |
| € / R | On | 14/06/2010 | 9.30 | Call | | 544.00000 | 585,000 | 14.04 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | 9.30 | Put | | 34.00000 | 27,000 | 14.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Call | | 1,511.00000 | 1,558,000 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.30 | Put | | 1.00000 | 0,000 | 17.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Call | | 2,511.00000 | 2,558,000 | 16.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 1.00000 | 0,000 | 16.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.60 | Put | | 9,790.00000 | 9,742,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Call | | 0.00000 | 0,000 | 34.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.60 | Put | | 7,790.00000 | 7,742,000 | 34.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Call | | 0.00000 | 0,000 | 32.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.60 | Put | | 5,790.00000 | 5,742,000 | 32.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Call | | 0.00000 | 0,000 | 27.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.60 | Put | | 3,790.00000 | 3,742,000 | 27.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Call | | 1.00000 | 2,000 | 18.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.60 | Put | | 1,791.00000 | 1,744,000 | 18.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Call | | 21.00000 | 23,000 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.60 | Put | | 811.00000 | 765,000 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Call | | 307.00000 | 340,000 | 13.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.60 | Put | | 97.00000 | 82,000 | 13.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Call | | 1,212.00000 | 1,259,000 | 15.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.60 | Put | | 2.00000 | 1,000 | 15.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Call | | 2,211.00000 | 2,258,000 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.60 | Put | | 1.00000 | 0,000 | 17.82 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.70 | Put | | 9,890.00000 | 9,842,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Call | | 0.00000 | 0,000 | 34.91 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.70 | Put | | 7,890.00000 | 7,842,000 | 34.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Call | | 0.00000 | 0,000 | 32.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.70 | Put | | 5,890.00000 | 5,842,000 | 32.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Call | | 0.00000 | 0,000 | 27.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.70 | Put | | 3,890.00000 | 3,842,000 | 27.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Call | | 1.00000 | 1,000 | 19.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.70 | Put | | 1,891.00000 | 1,843,000 | 19.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Call | | 15.00000 | 17,000 | 15.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.70 | Put | | 905.00000 | 859,000 | 15.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Call | | 241.00000 | 271,000 | 13.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.70 | Put | | 131.00000 | 113,000 | 13.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Call | | 1,113.00000 | 1,160,000 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.70 | Put | | 3.00000 | 2,000 | 15.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Call | | 2,111.00000 | 2,158,000 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.70 | Put | | 1.00000 | 0,000 | 18.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.35 | Put | | 9,540.00000 | 9,492,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Call | | 0.00000 | 0,000 | 34.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.35 | Put | | 7,540.00000 | 7,492,000 | 34.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Call | | 0.00000 | 0,000 | 31.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.35 | Put | | 5,540.00000 | 5,492,000 | 31.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Call | | 0.00000 | 0,000 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.35 | Put | | 3,540.00000 | 3,492,000 | 26.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Call | | 3.00000 | 3,000 | 17.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.35 | Put | | 1,543.00000 | 1,495,000 | 17.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Call | | 42.00000 | 47,000 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.35 | Put | | 582.00000 | 539,000 | 14.60 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Call | | 501.00000 | 541,000 | 13.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.35 | Put | | 41.00000 | 33,000 | 13.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Call | | 1,461.00000 | 1,508,000 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.35 | Put | | 1.00000 | 0,000 | 16.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 2,461.00000 | 2,508,000 | 16.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 1.00000 | 0,000 | 16.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.40 | Put | | 9,590.00000 | 9,542,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Call | | 0.00000 | 0,000 | 34.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.40 | Put | | 7,590.00000 | 7,542,000 | 34.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Call | | 0.00000 | 0,000 | 31.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.40 | Put | | 5,590.00000 | 5,542,000 | 31.72 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Call | | 0.00000 | 0,000 | 26.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.40 | Put | | 3,590.00000 | 3,542,000 | 26.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Call | | 2.00000 | 3,000 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.40 | Put | | 1,592.00000 | 1,545,000 | 18.13 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Call | | 36.00000 | 41,000 | 14.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.40 | Put | | 626.00000 | 583,000 | 14.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Call | | 460.00000 | 498,000 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.40 | Put | | 50.00000 | 40,000 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Call | | 1,411.00000 | 1,458,000 | 16.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 0,000 | 16.70 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Call | | 2,411.00000 | 2,458,000 | 17.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.40 | Put | | 1.00000 | 0,000 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.55 | Put | | 9,740.00000 | 9,692,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Call | | 0.00000 | 0,000 | 34.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.55 | Put | | 7,740.00000 | 7,692,000 | 34.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Call | | 0.00000 | 0,000 | 32.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.55 | Put | | 5,740.00000 | 5,692,000 | 32.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Call | | 0.00000 | 0,000 | 27.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.55 | Put | | 3,740.00000 | 3,692,000 | 27.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Call | | 2.00000 | 2,000 | 18.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.55 | Put | | 1,742.00000 | 1,694,000 | 18.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Call | | 24.00000 | 27,000 | 15.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.55 | Put | | 764.00000 | 719,000 | 15.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Call | | 343.00000 | 377,000 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.55 | Put | | 83.00000 | 69,000 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Call | | 1,262.00000 | 1,309,000 | 16.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.55 | Put | | 2.00000 | 1,000 | 16.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Call | | 2,261.00000 | 2,308,000 | 17.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.55 | Put | | 1.00000 | 0,000 | 17.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.45 | Put | | 9,640.00000 | 9,592,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Call | | 0.00000 | 0,000 | 34.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.45 | Put | | 7,640.00000 | 7,592,000 | 34.61 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Call | | 0.00000 | 0,000 | 31.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.45 | Put | | 5,640.00000 | 5,592,000 | 31.83 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Call | | 0.00000 | 0,000 | 26.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.45 | Put | | 3,640.00000 | 3,592,000 | 26.76 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Call | | 2.00000 | 2,000 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.45 | Put | | 1,642.00000 | 1,594,000 | 18.30 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Call | | 31.00000 | 36,000 | 14.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.45 | Put | | 671.00000 | 628,000 | 14.94 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Call | | 419.00000 | 456,000 | 13.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.45 | Put | | 59.00000 | 48,000 | 13.73 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Call | | 1,361.00000 | 1,408,000 | 16.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.45 | Put | | 1.00000 | 0,000 | 16.50 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Call | | 2,361.00000 | 2,408,000 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.45 | Put | | 1.00000 | 0,000 | 17.21 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.50 | Put | | 9,690.00000 | 9,642,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Call | | 0.00000 | 0,000 | 34.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.50 | Put | | 7,690.00000 | 7,642,000 | 34.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Call | | 0.00000 | 0,000 | 31.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.50 | Put | | 5,690.00000 | 5,642,000 | 31.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Call | | 0.00000 | 0,000 | 26.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.50 | Put | | 3,690.00000 | 3,642,000 | 26.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Call | | 2.00000 | 2,000 | 18.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.50 | Put | | 1,692.00000 | 1,644,000 | 18.47 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Call | | 27.00000 | 31,000 | 15.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.50 | Put | | 717.00000 | 673,000 | 15.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.50 | Call | | 380.00000 | 416,000 | 13.63 | 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 | 9.50 | Put | | 70.00000 | 58,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Call | | 1,312.00000 | 1,358,000 | 16.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.50 | Put | | 2.00000 | 0,000 | 16.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Call | | 2,311.00000 | 2,358,000 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.50 | Put | | 1.00000 | 0,000 | 17.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.85 | Put | | 10,040.00000 | 9,992,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.85 | Put | | 8,040.00000 | 7,992,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 32.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.85 | Put | | 6,040.00000 | 5,992,000 | 32.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 28.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.85 | Put | | 4,040.00000 | 3,992,000 | 28.53 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Call | | 1.00000 | 1,000 | 19.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.85 | Put | | 2,041.00000 | 1,993,000 | 19.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Call | | 10.00000 | 11,000 | 16.28 | 0.00 | 0 | 29.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.85 | Put | | 1,050.00000 | 1,003,000 | 16.28 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Call | | 163.00000 | 182,000 | 12.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.85 | Put | | 203.00000 | 174,000 | 12.92 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Call | | 965.00000 | 1,011,000 | 14.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.85 | Put | | 5.00000 | 3,000 | 14.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Call | | 1,961.00000 | 2,008,000 | 18.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.85 | Put | | 1.00000 | 0,000 | 18.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.80 | Put | | 9,990.00000 | 9,942,000 | 35.10 | 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 | 17.80 | Call | | 0.00000 | 0,000 | 35.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.80 | Put | | 7,990.00000 | 7,942,000 | 35.03 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Call | | 0.00000 | 0,000 | 32.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.80 | Put | | 5,990.00000 | 5,942,000 | 32.55 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Call | | 0.00000 | 0,000 | 28.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.80 | Put | | 3,990.00000 | 3,942,000 | 28.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Call | | 1.00000 | 1,000 | 19.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.80 | Put | | 1,991.00000 | 1,943,000 | 19.48 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Call | | 12.00000 | 13,000 | 16.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.80 | Put | | 1,002.00000 | 955,000 | 16.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Call | | 184.00000 | 209,000 | 13.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.80 | Put | | 174.00000 | 151,000 | 13.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Call | | 1,014.00000 | 1,061,000 | 15.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.80 | Put | | 4.00000 | 3,000 | 15.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Call | | 2,011.00000 | 2,058,000 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.80 | Put | | 1.00000 | 0,000 | 18.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.90 | Put | | 10,090.00000 | 10,042,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.90 | Put | | 8,090.00000 | 8,042,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 32.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.90 | Put | | 6,090.00000 | 6,042,000 | 32.71 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 28.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.90 | Put | | 4,090.00000 | 4,042,000 | 28.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Call | | 9.00000 | 10,000 | 16.45 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.90 | Put | | 1,099.00000 | 1,052,000 | 16.45 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Call | | 143.00000 | 161,000 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.90 | Put | | 233.00000 | 203,000 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Call | | 917.00000 | 962,000 | 14.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.90 | Put | | 7.00000 | 4,000 | 14.85 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Call | | 1,911.00000 | 1,958,000 | 18.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.90 | Put | | 1.00000 | 0,000 | 18.64 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.95 | Put | | 10,140.00000 | 10,092,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.95 | Put | | 8,140.00000 | 8,092,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 32.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.95 | Put | | 6,140.00000 | 6,092,000 | 32.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 28.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.95 | Put | | 4,140.00000 | 4,092,000 | 28.74 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Call | | 1.00000 | 1,000 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.95 | Put | | 2,141.00000 | 2,093,000 | 20.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Call | | 8.00000 | 9,000 | 16.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.95 | Put | | 1,148.00000 | 1,101,000 | 16.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Call | | 126.00000 | 141,000 | 13.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.95 | Put | | 266.00000 | 233,000 | 13.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Call | | 868.00000 | 913,000 | 14.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.95 | Put | | 8.00000 | 5,000 | 14.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Call | | 1,861.00000 | 1,908,000 | 18.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.95 | Put | | 1.00000 | 0,000 | 18.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 19.75 | Put | | 9,940.00000 | 9,892,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Call | | 0.00000 | 0,000 | 34.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 17.75 | Put | | 7,940.00000 | 7,892,000 | 34.97 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Call | | 0.00000 | 0,000 | 32.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 15.75 | Put | | 5,940.00000 | 5,892,000 | 32.44 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Call | | 0.00000 | 0,000 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 13.75 | Put | | 3,940.00000 | 3,892,000 | 28.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Call | | 1.00000 | 1,000 | 19.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.75 | Put | | 1,941.00000 | 1,893,000 | 19.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Call | | 13.00000 | 15,000 | 15.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.75 | Put | | 953.00000 | 907,000 | 15.95 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Call | | 212.00000 | 239,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.75 | Put | | 152.00000 | 131,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Call | | 1,064.00000 | 1,110,000 | 15.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.75 | Put | | 4.00000 | 2,000 | 15.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Call | | 2,061.00000 | 2,108,000 | 18.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 7.75 | Put | | 1.00000 | 0,000 | 18.43 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.00 | Put | | 10,190.00000 | 10,142,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.00 | Put | | 8,190.00000 | 8,142,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 32.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.00 | Put | | 6,190.00000 | 6,142,000 | 32.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 28.84 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.00 | Put | | 4,190.00000 | 4,142,000 | 28.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Call | | 7.00000 | 8,000 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.00 | Put | | 1,197.00000 | 1,150,000 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Call | | 110.00000 | 124,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.00 | Put | | 300.00000 | 266,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Call | | 820.00000 | 865,000 | 14.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.00 | Put | | 10.00000 | 7,000 | 14.65 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Call | | 1,811.00000 | 1,858,000 | 18.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.00 | Put | | 1.00000 | 0,000 | 18.25 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 20.15 | Put | | 10,340.00000 | 10,292,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Call | | 0.00000 | 0,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 18.15 | Put | | 8,340.00000 | 8,292,000 | 35.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 33.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 16.15 | Put | | 6,340.00000 | 6,292,000 | 33.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 29.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 14.15 | Put | | 4,340.00000 | 4,292,000 | 29.15 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Call | | 1.00000 | 1,000 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 12.15 | Put | | 2,341.00000 | 2,293,000 | 20.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Call | | 4.00000 | 5,000 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 11.15 | Put | | 1,344.00000 | 1,297,000 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Call | | 73.00000 | 83,000 | 13.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 10.15 | Put | | 413.00000 | 375,000 | 13.93 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Call | | 679.00000 | 722,000 | 14.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 9.15 | Put | | 19.00000 | 14,000 | 14.34 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Call | | 1,661.00000 | 1,708,000 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 14/06/2010 | Foreign Exchange Future | 8.15 | Put | | 1.00000 | 0,000 | 17.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | | | 10.00950 | 9.96200 | | 13.59 | 510,484.50 | 51 | 4,783.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Call | | 49.00000 | 50,000 | 18.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 11.66 | Put | | 1,752.00000 | 1,705,000 | 18.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Call | | 247.00000 | 262,000 | 14.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/09/2010 | Foreign Exchange Future | 10.20 | Put | | 485.00000 | 453,000 | 14.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 10.16060 | 10.11380 | | 14.02 | 162,569.60 | 16 | 2,020.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 10,086.00000 | 10,039,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 1.00000 | 1,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 8,087.00000 | 8,040,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 3.00000 | 3,000 | 22.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 6,089.00000 | 6,042,000 | 22.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 25.00000 | 25,000 | 22.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 4,111.00000 | 4,064,000 | 22.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 94.00000 | 95,000 | 19.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 2,180.00000 | 2,134,000 | 19.34 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 184.00000 | 189,000 | 16.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 1,270.00000 | 1,228,000 | 16.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 415.00000 | 434,000 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 501.00000 | 473,000 | 14.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 999.00000 | 1,039,000 | 12.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 85.00000 | 78,000 | 12.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 1,928.00000 | 1,974,000 | 14.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 14.00000 | 13,000 | 14.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 105.00000 | 105,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 2,041.00000 | 1,994,000 | 19.00 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 10,136.00000 | 10,089,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 1.00000 | 1,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 8,137.00000 | 8,090,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 3.00000 | 3,000 | 22.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 6,139.00000 | 6,092,000 | 22.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 24.00000 | 24,000 | 22.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 4,160.00000 | 4,113,000 | 22.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 91.00000 | 92,000 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 2,227.00000 | 2,181,000 | 19.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 177.00000 | 182,000 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 1,313.00000 | 1,271,000 | 16.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 397.00000 | 415,000 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 533.00000 | 504,000 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 960.00000 | 1,000,000 | 12.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 96.00000 | 89,000 | 12.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 1,880.00000 | 1,925,000 | 14.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 16.00000 | 14,000 | 14.64 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 10,836.00000 | 10,789,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 1,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 8,836.00000 | 8,790,000 | 24.77 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 2.00000 | 2,000 | 23.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 6,838.00000 | 6,791,000 | 23.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 11.00000 | 11,000 | 22.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 4,847.00000 | 4,800,000 | 22.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 56.00000 | 55,000 | 20.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 2,892.00000 | 2,844,000 | 20.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 111.00000 | 112,000 | 18.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 1,947.00000 | 1,901,000 | 18.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 222.00000 | 230,000 | 16.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 1,058.00000 | 1,019,000 | 16.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 521.00000 | 547,000 | 13.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 357.00000 | 336,000 | 13.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 1,215.00000 | 1,260,000 | 12.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 51.00000 | 49,000 | 12.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 10,736.00000 | 10,689,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 1.00000 | 1,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 8,737.00000 | 8,690,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 2.00000 | 2,000 | 23.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 6,738.00000 | 6,691,000 | 23.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 13.00000 | 13,000 | 22.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 4,749.00000 | 4,702,000 | 22.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 59.00000 | 59,000 | 20.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 2,795.00000 | 2,748,000 | 20.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 118.00000 | 119,000 | 18.47 | 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 | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 1,854.00000 | 1,808,000 | 18.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 241.00000 | 249,000 | 15.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 977.00000 | 938,000 | 15.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 572.00000 | 600,000 | 13.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 308.00000 | 289,000 | 13.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 1,307.00000 | 1,353,000 | 13.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 43.00000 | 42,000 | 13.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 9,886.00000 | 9,839,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 1.00000 | 1,000 | 24.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 7,887.00000 | 7,840,000 | 24.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 3.00000 | 4,000 | 22.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 5,889.00000 | 5,843,000 | 22.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 29.00000 | 29,000 | 22.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 3,915.00000 | 3,868,000 | 22.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 108.00000 | 108,000 | 18.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 1,994.00000 | 1,947,000 | 18.86 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 214.00000 | 221,000 | 16.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 1,100.00000 | 1,060,000 | 16.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 497.00000 | 522,000 | 13.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 383.00000 | 361,000 | 13.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 1,169.00000 | 1,215,000 | 12.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 55.00000 | 54,000 | 12.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 2,125.00000 | 2,171,000 | 15.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 11.00000 | 10,000 | 15.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 9,986.00000 | 9,939,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 1.00000 | 1,000 | 24.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 7,987.00000 | 7,940,000 | 24.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 3.00000 | 3,000 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 5,989.00000 | 5,942,000 | 22.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 28.00000 | 27,000 | 22.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 4,014.00000 | 3,966,000 | 22.52 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 102.00000 | 102,000 | 19.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 2,088.00000 | 2,041,000 | 19.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 198.00000 | 204,000 | 16.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 1,184.00000 | 1,143,000 | 16.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 453.00000 | 475,000 | 13.95 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 439.00000 | 414,000 | 13.95 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 1,079.00000 | 1,124,000 | 12.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 65.00000 | 63,000 | 12.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 2,026.00000 | 2,072,000 | 15.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 12.00000 | 11,000 | 15.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 10,286.00000 | 10,239,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 1.00000 | 1,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 8,287.00000 | 8,240,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 3.00000 | 3,000 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 6,289.00000 | 6,242,000 | 22.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 20.00000 | 20,000 | 22.57 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 4,306.00000 | 4,259,000 | 22.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 81.00000 | 82,000 | 19.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 2,367.00000 | 2,321,000 | 19.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 159.00000 | 163,000 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 1,445.00000 | 1,402,000 | 17.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 349.00000 | 364,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 635.00000 | 603,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 849.00000 | 886,000 | 12.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 135.00000 | 125,000 | 12.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 1,734.00000 | 1,780,000 | 14.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 20.00000 | 19,000 | 14.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 10,436.00000 | 10,389,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 1.00000 | 1,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 8,437.00000 | 8,390,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 2.00000 | 2,000 | 22.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 6,438.00000 | 6,391,000 | 22.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 17.00000 | 17,000 | 22.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 4,453.00000 | 4,406,000 | 22.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 73.00000 | 73,000 | 19.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 2,509.00000 | 2,462,000 | 19.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 144.00000 | 146,000 | 17.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 1,580.00000 | 1,535,000 | 17.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 308.00000 | 320,000 | 15.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 744.00000 | 709,000 | 15.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 747.00000 | 782,000 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 183.00000 | 171,000 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 1,590.00000 | 1,636,000 | 13.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 26.00000 | 25,000 | 13.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 9,736.00000 | 9,689,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 1.00000 | 1,000 | 24.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 7,737.00000 | 7,690,000 | 24.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 4.00000 | 4,000 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 5,740.00000 | 5,693,000 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 32.00000 | 31,000 | 22.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 3,768.00000 | 3,720,000 | 22.10 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 2,273.00000 | 2,319,000 | 15.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 9.00000 | 8,000 | 15.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 9,786.00000 | 9,739,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 1.00000 | 1,000 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 7,787.00000 | 7,740,000 | 24.47 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 4.00000 | 4,000 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 5,790.00000 | 5,743,000 | 22.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 31.00000 | 30,000 | 22.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 3,817.00000 | 3,769,000 | 22.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 114.00000 | 116,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 1,900.00000 | 1,855,000 | 18.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 231.00000 | 240,000 | 15.99 | 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 | 10.90 | Put | | 1,017.00000 | 979,000 | 15.99 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 546.00000 | 573,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 332.00000 | 312,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 1,261.00000 | 1,306,000 | 13.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 47.00000 | 45,000 | 13.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 2,223.00000 | 2,270,000 | 15.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 9.00000 | 9,000 | 15.81 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 9,836.00000 | 9,789,000 | 24.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 1.00000 | 1,000 | 24.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 7,837.00000 | 7,790,000 | 24.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 4.00000 | 4,000 | 22.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 5,840.00000 | 5,793,000 | 22.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 30.00000 | 29,000 | 22.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 3,866.00000 | 3,818,000 | 22.27 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 2,174.00000 | 2,220,000 | 15.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 10.00000 | 9,000 | 15.62 | 0.00 | 0 | 0.00 |
| AL7T | On | 06/05/2010 | Index Future | | | 343.93300 | 343.28300 | | | 0.00 | 0 | 58.00 |
| ALBI | On | 06/05/2010 | Index Future | | | 316.57200 | 316.24700 | | | 0.00 | 0 | 742.00 |
| ALBI | On | 05/08/2010 | Index Future | | | 321.85900 | 321.53000 | | | 0.00 | 0 | 245.00 |
| ALBI | On | 04/11/2010 | Index Future | | | 327.63700 | 327.00000 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Future | | | 6.85990 | 6.84210 | | 9.16 | 0.00 | 0 | 10,882.00 |
| AU\$ / R | On | 14/06/2010 | Foreign Exchange Future | 14.60 | Call | | 0.00000 | 0,000 | 41.73 | 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 | 14.60 | Put | | 7,758.00000 | 7,740,000 | 41.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.60 | Call | | 0.00000 | 0,000 | 38.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.60 | Put | | 5,758.00000 | 5,740,000 | 38.34 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.60 | Call | | 0.00000 | 0,000 | 34.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.60 | Put | | 3,758.00000 | 3,740,000 | 34.93 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.60 | Call | | 1.00000 | 1,000 | 23.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.60 | Put | | 1,759.00000 | 1,741,000 | 23.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.60 | Call | | 272.00000 | 284,000 | 11.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.60 | Put | | 30.00000 | 24,000 | 11.39 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.60 | Call | | 1,242.00000 | 1,260,000 | 16.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.60 | Put | | 0.00000 | 0,000 | 16.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.60 | Call | | 2,242.00000 | 2,260,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.60 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.60 | Call | | 3,242.00000 | 3,260,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.60 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.60 | Call | | 4,242.00000 | 4,260,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.60 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 41.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.55 | Put | | 7,708.00000 | 7,690,000 | 41.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 38.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.55 | Put | | 5,708.00000 | 5,690,000 | 38.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.55 | Call | | 0.00000 | 0,000 | 34.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.55 | Put | | 3,708.00000 | 3,690,000 | 34.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.55 | Call | | 1.00000 | 1,000 | 23.28 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.55 | Put | | 1,709.00000 | 1,691,000 | 23.28 | 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 | | 315.00000 | 329,000 | 11.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.55 | Put | | 23.00000 | 19,000 | 11.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.55 | Call | | 1,292.00000 | 1,310,000 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.55 | Put | | 0.00000 | 0,000 | 16.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.55 | Call | | 2,292.00000 | 2,310,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.55 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.55 | Call | | 3,292.00000 | 3,310,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.55 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.55 | Call | | 4,292.00000 | 4,310,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.55 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 41.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.50 | Put | | 7,658.00000 | 7,640,000 | 41.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 38.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.50 | Put | | 5,658.00000 | 5,640,000 | 38.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 34.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.50 | Put | | 3,658.00000 | 3,640,000 | 34.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.50 | Call | | 1.00000 | 1,000 | 22.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.50 | Put | | 1,659.00000 | 1,641,000 | 22.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.50 | Call | | 360.00000 | 375,000 | 12.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.50 | Put | | 18.00000 | 15,000 | 12.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.50 | Call | | 1,342.00000 | 1,360,000 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 16.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Call | | 2,342.00000 | 2,360,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.50 | Call | | 3,342.00000 | 3,360,000 | 13.48 | 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 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Call | | 4,342.00000 | 4,360,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.50 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Call | | 190.00000 | 199,000 | 10.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.70 | Put | | 48.00000 | 39,000 | 10.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.85 | Put | | 8,008.00000 | 7,990,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 38.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.85 | Put | | 6,008.00000 | 5,990,000 | 38.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Call | | 0.00000 | 0,000 | 36.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.85 | Put | | 4,008.00000 | 3,990,000 | 36.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Call | | 1.00000 | 1,000 | 25.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.85 | Put | | 2,009.00000 | 1,991,000 | 25.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Call | | 89.00000 | 93,000 | 9.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.85 | Put | | 97.00000 | 83,000 | 9.16 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Call | | 993.00000 | 1,011,000 | 18.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.85 | Put | | 1.00000 | 1,000 | 18.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Call | | 1,992.00000 | 2,010,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Call | | 2,992.00000 | 3,010,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85 | Call | | 3,992.00000 | 4,010,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.85 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75 | Call | | 0.00000 | 0,000 | 41.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.75 | Put | | 7,908.00000 | 7,890,000 | 41.99 | 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 | 12.75 | Call | | 0.00000 | 0,000 | 38.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.75 | Put | | 5,908.00000 | 5,890,000 | 38.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.75 | Call | | 0.00000 | 0,000 | 35.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.75 | Put | | 3,908.00000 | 3,890,000 | 35.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.75 | Call | | 1.00000 | 1,000 | 24.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.75 | Put | | 1,909.00000 | 1,891,000 | 24.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.75 | Call | | 153.00000 | 161,000 | 10.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.75 | Put | | 61.00000 | 51,000 | 10.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.75 | Call | | 1,092.00000 | 1,110,000 | 17.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.75 | Put | | 0.00000 | 0,000 | 17.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.75 | Call | | 2,092.00000 | 2,110,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.75 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.75 | Call | | 3,092.00000 | 3,110,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.75 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.75 | Call | | 4,092.00000 | 4,110,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.75 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.90 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.90 | Put | | 8,058.00000 | 8,040,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.90 | Call | | 0.00000 | 0,000 | 38.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.90 | Put | | 6,058.00000 | 6,040,000 | 38.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.90 | Call | | 0.00000 | 0,000 | 36.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.90 | Put | | 4,058.00000 | 4,040,000 | 36.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 26.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.90 | Put | | 2,058.00000 | 2,040,000 | 26.04 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.90 | Call | | 71.00000 | 74,000 | 9.58 | 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 | | 129.00000 | 114,000 | 9.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90 | Call | | 943.00000 | 961,000 | 17.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.90 | Put | | 1.00000 | 1,000 | 17.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90 | Call | | 1,942.00000 | 1,960,000 | 13.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 13.71 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Call | | 2,942.00000 | 2,960,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Call | | 3,942.00000 | 3,960,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.90 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Call | | 0.00000 | 0,000 | 42.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.80 | Put | | 7,958.00000 | 7,940,000 | 42.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Call | | 0.00000 | 0,000 | 38.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.80 | Put | | 5,958.00000 | 5,940,000 | 38.58 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Call | | 0.00000 | 0,000 | 35.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.80 | Put | | 3,958.00000 | 3,940,000 | 35.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Call | | 1.00000 | 1,000 | 25.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.80 | Put | | 1,959.00000 | 1,941,000 | 25.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Call | | 119.00000 | 125,000 | 9.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.80 | Put | | 77.00000 | 65,000 | 9.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Call | | 1,043.00000 | 1,060,000 | 17.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.80 | Put | | 1.00000 | 0,000 | 17.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Call | | 2,042.00000 | 2,060,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Call | | 3,042.00000 | 3,060,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80 | Put | | 0.00000 | 0,000 | 13.48 | 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 | | 4,042.00000 | 4,060,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Call | | 0.00000 | 0,000 | 41.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65 | Put | | 7,808.00000 | 7,790,000 | 41.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Call | | 0.00000 | 0,000 | 38.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65 | Put | | 5,808.00000 | 5,790,000 | 38.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Call | | 0.00000 | 0,000 | 35.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65 | Put | | 3,808.00000 | 3,790,000 | 35.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Call | | 1.00000 | 1,000 | 24.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65 | Put | | 1,809.00000 | 1,791,000 | 24.11 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Call | | 230.00000 | 241,000 | 10.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65 | Put | | 38.00000 | 31,000 | 10.95 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Call | | 1,192.00000 | 1,210,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65 | Put | | 0.00000 | 0,000 | 17.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Call | | 2,192.00000 | 2,210,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Call | | 3,192.00000 | 3,210,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Call | | 4,192.00000 | 4,210,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15 | Put | | 8,308.00000 | 8,290,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Call | | 0.00000 | 0,000 | 39.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.15 | Put | | 6,308.00000 | 6,290,000 | 39.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Call | | 0.00000 | 0,000 | 36.60 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.15 | Put | | 4,308.00000 | 4,290,000 | 36.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Call | | 0.00000 | 0,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.15 | Put | | 2,308.00000 | 2,290,000 | 27.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Call | | 23.00000 | 23,000 | 11.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.15 | Put | | 331.00000 | 313,000 | 11.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Call | | 696.00000 | 713,000 | 15.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.15 | Put | | 4.00000 | 3,000 | 15.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Call | | 1,692.00000 | 1,710,000 | 14.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 14.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Call | | 2,692.00000 | 2,710,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Call | | 3,692.00000 | 3,710,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.15 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.10 | Put | | 8,258.00000 | 8,240,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10 | Call | | 0.00000 | 0,000 | 39.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.10 | Put | | 6,258.00000 | 6,240,000 | 39.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 36.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.10 | Put | | 4,258.00000 | 4,240,000 | 36.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 27.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.10 | Put | | 2,258.00000 | 2,240,000 | 27.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10 | Call | | 29.00000 | 29,000 | 11.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10 | Put | | 287.00000 | 269,000 | 11.24 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10 | Call | | 745.00000 | 762,000 | 15.86 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10 | Put | | 3.00000 | 2,000 | 15.86 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Call | | 1,742.00000 | 1,760,000 | 14.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 14.63 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Call | | 2,742.00000 | 2,760,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Call | | 3,742.00000 | 3,760,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00 | Put | | 8,158.00000 | 8,140,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Call | | 0.00000 | 0,000 | 38.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00 | Put | | 6,158.00000 | 6,140,000 | 38.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Call | | 0.00000 | 0,000 | 36.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00 | Put | | 4,158.00000 | 4,140,000 | 36.42 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 26.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00 | Put | | 2,158.00000 | 2,140,000 | 26.56 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Call | | 45.00000 | 46,000 | 10.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00 | Put | | 203.00000 | 186,000 | 10.41 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Call | | 844.00000 | 861,000 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00 | Put | | 2.00000 | 1,000 | 16.75 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Call | | 1,842.00000 | 1,860,000 | 14.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 14.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Call | | 2,842.00000 | 2,860,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Call | | 3,842.00000 | 3,860,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 42.17 | 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 | 14.95 | Put | | 8,108.00000 | 8,090,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 38.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95 | Put | | 6,108.00000 | 6,090,000 | 38.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95 | Call | | 0.00000 | 0,000 | 36.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95 | Put | | 4,108.00000 | 4,090,000 | 36.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95 | Call | | 0.00000 | 0,000 | 26.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95 | Put | | 2,108.00000 | 2,090,000 | 26.30 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95 | Call | | 56.00000 | 58,000 | 9.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95 | Put | | 164.00000 | 148,000 | 9.99 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95 | Call | | 894.00000 | 911,000 | 17.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95 | Put | | 2.00000 | 1,000 | 17.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95 | Call | | 1,892.00000 | 1,910,000 | 13.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 13.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.95 | Call | | 2,892.00000 | 2,910,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.95 | Call | | 3,892.00000 | 3,910,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.95 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.20 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.20 | Put | | 8,358.00000 | 8,340,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.20 | Call | | 0.00000 | 0,000 | 39.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.20 | Put | | 6,358.00000 | 6,340,000 | 39.26 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 36.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20 | Put | | 4,358.00000 | 4,340,000 | 36.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 27.61 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20 | Put | | 2,358.00000 | 2,340,000 | 27.61 | 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 | 7.20 | Call | | 19.00000 | 19,000 | 12.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.20 | Put | | 377.00000 | 359,000 | 12.07 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20 | Call | | 647.00000 | 663,000 | 14.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20 | Put | | 5.00000 | 3,000 | 14.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20 | Call | | 1,642.00000 | 1,660,000 | 15.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 15.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20 | Call | | 2,642.00000 | 2,660,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20 | Call | | 3,642.00000 | 3,660,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05 | Put | | 8,208.00000 | 8,190,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 39.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05 | Put | | 6,208.00000 | 6,190,000 | 39.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 36.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05 | Put | | 4,208.00000 | 4,190,000 | 36.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05 | Call | | 0.00000 | 0,000 | 26.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05 | Put | | 2,208.00000 | 2,190,000 | 26.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05 | Call | | 36.00000 | 37,000 | 10.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05 | Put | | 244.00000 | 227,000 | 10.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.05 | Call | | 794.00000 | 812,000 | 16.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.05 | Put | | 2.00000 | 2,000 | 16.31 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.05 | Call | | 1,792.00000 | 1,810,000 | 14.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 14.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.05 | Call | | 2,792.00000 | 2,810,000 | 13.48 | 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 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.05 | Call | | 3,792.00000 | 3,810,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.25 | Call | | 0.00000 | 0,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.25 | Put | | 8,408.00000 | 8,390,000 | 42.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.25 | Call | | 0.00000 | 0,000 | 39.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.25 | Put | | 6,408.00000 | 6,390,000 | 39.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 36.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.25 | Put | | 4,408.00000 | 4,390,000 | 36.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.25 | Call | | 0.00000 | 0,000 | 27.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.25 | Put | | 2,408.00000 | 2,390,000 | 27.87 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.25 | Call | | 15.00000 | 15,000 | 12.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.25 | Put | | 423.00000 | 405,000 | 12.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.25 | Call | | 598.00000 | 614,000 | 14.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.25 | Put | | 6.00000 | 4,000 | 14.52 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.25 | Call | | 1,592.00000 | 1,610,000 | 15.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,000 | 15.33 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.25 | Call | | 2,592.00000 | 2,610,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.25 | Call | | 3,592.00000 | 3,610,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.25 | Put | | 0.00000 | 0,000 | 13.48 | 0.00 | 0 | 0.00 |
| AU\$ / ROn 13/09/2010 Foreign Exchange Future | | | 6.88990 | 6.87320 | | 10.80 | 0.00 | 0 | 4,490.00 |
| AU\$ / ROn 13/12/2010 Foreign Exchange Future | | | 6.91720 | 6.90030 | | 11.37 | 0.00 | 0 | 750.00 |
| CAD/ ROn 14/06/2010 Foreign Exchange Future | | | 7.31650 | 7.37600 | | 10.24 | 0.00 | 0 | 95.00 |

| 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 | 7.30 | Call | | 159.00000 | 113,000 | 10.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.30 | Put | | 83.00000 | 97,000 | 10.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.35 | Call | | 129.00000 | 92,000 | 10.52 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.35 | Put | | 103.00000 | 126,000 | 10.52 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Call | | 193.00000 | 144,000 | 10.54 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/06/2010 | Foreign Exchange Future | 7.25 | Put | | 67.00000 | 78,000 | 10.54 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/09/2010 | Foreign Exchange Future | | | 7.42330 | 7.48360 | | 11.65 | 0.00 | 0 | 0.00 |
| CRD1 On | 06/05/2010 | Index Future | | | 138.34000 | 138.27700 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 05/08/2010 | Index Future | | | 140.65100 | 140.50000 | | | 0.00 | 0 | 0.00 |
| CRD1 On | 04/11/2010 | Index Future | | | 143.03000 | 143.00000 | | | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | | | 318.02700 | 317.69300 | | 6.80 | 0.00 | 0 | 320.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Call | | 78,964.00000 | 82,280,000 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 06/05/2010 | GOVI | 309.80 | Put | | 34.00000 | 10,000 | 6.80 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | | | 323.33900 | 323.00000 | | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Call | | 90,019.00000 | 92,431,000 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 05/08/2010 | GOVI | 315.60 | Put | | 16,019.00000 | 15,041,000 | 6.57 | 0.00 | 0 | 0.00 |
| GOVI On | 04/11/2010 | GOVI | | | 328.80900 | 329.00000 | | | 0.00 | 0 | 0.00 |
| GOVI On | 04/11/2010 | GOVI | 329.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 04/11/2010 | GOVI | 329.00 | Put | | 0.00000 | 1,910,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 04/11/2010 | GOVI | 329.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 04/11/2010 | GOVI | 329.01 | Put | | 0.00000 | 2,010,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 04/11/2010 | GOVI | 328.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 04/11/2010 | GOVI | 328.99 | Put | | 0.00000 | 1,810,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GVIX | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 06/05/2010 | Index Future | | | 368.12800 | 365.97700 | | | 0.00 | 0 | 497.00 |
| ILBI | On | 05/08/2010 | Index Future | | | 374.56000 | 373.00000 | | | 0.00 | 0 | 0.00 |
| J153 | On | 31/08/2010 | Interest Rate Swap | | | 6.89407 | 6.89407 | | 15.00 | 0.00 | 0 | 0.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.82200 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.68300 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 8.97500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 8.96200 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 8.99700 | | 15.00 | 0.00 | 0 | 0.00 |
| JFRA | On | 06/05/2010 | Jibar Tradeable Future | | | 7.12100 | 7.12100 | | 0.33 | 0.00 | 0 | 0.00 |
| JFRA | On | 05/08/2010 | Jibar Tradeable Future | | | 7.32900 | 7.32900 | | 0.36 | 0.00 | 0 | 0.00 |
| JFRA | On | 04/11/2010 | Jibar Tradeable Future | | | 7.66000 | 7.66000 | | 0.38 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/05/2010 | Jibar Tradeable Future | | | 6.52000 | 6.55000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2010 | Jibar Tradeable Future | | | 6.51000 | 6.54000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/07/2010 | Jibar Tradeable Future | | | 6.46000 | 6.49000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR F | On | 18/08/2010 | Jibar Tradeable Future | | | 6.45000 | 6.48000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR F | On | 15/09/2010 | Jibar Tradeable Future | | | 6.47000 | 6.50000 | | | 0.00 | 0 | 1,000.00 |
| JIBAR F | On | 20/10/2010 | Jibar Tradeable Future | | | 6.49000 | 6.52000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|---------------|--------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn | 15/12/2010 | Jibar Tradeable Future | | | 6.51000 | 6.54000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 16/03/2011 | Jibar Tradeable Future | | | 6.69000 | 6.72000 | | | 0.00 | 0 | 5,500.00 |
| JIBAR FOn | 15/06/2011 | Jibar Tradeable Future | | | 6.93000 | 6.96000 | | | 0.00 | 0 | 4,500.00 |
| JIBAR FOn | 21/09/2011 | Jibar Tradeable Future | | | 7.23000 | 7.26000 | | | 0.00 | 0 | 3,500.00 |
| JIBAR FOn | 21/12/2011 | Jibar Tradeable Future | | | 7.50000 | 7.53000 | | | 0.00 | 0 | 7,500.00 |
| JIBAR FOn | 20/03/2012 | Jibar Tradeable Future | | | 7.68000 | 7.71000 | | | 0.00 | 0 | 0.00 |
| 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 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| 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 |
| 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| OTH1 | On | 06/05/2010 | Index Future | | | 308.25500 | 307.98000 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 05/08/2010 | Index Future | | | 313.40400 | 313.00000 | | | 0.00 | 0 | 0.00 |
| OTH1 | On | 04/11/2010 | Index Future | | | 318.70600 | 318.50000 | | | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | | | 6.86600 | 6.87600 | | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.50 | Call | | 805.00000 | 818,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.50 | Put | | 0.00000 | 1,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.55 | Call | | 869.00000 | 882,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.55 | Put | | 0.00000 | 0,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.45 | Call | | 740.00000 | 753,000 | 1.00 | 0.00 | 0 | 0.00 |
| R155 | On | 06/05/2010 | Bond Future | 7.45 | Put | | 0.00000 | 0,000 | 1.00 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | | | 7.79400 | 7.80500 | | 3.75 | 0.00 | 0 | 850.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 3,382.00000 | 3,437,000 | 3.88 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 3.88 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.00 | Call | | 976.00000 | 1,028,000 | 3.79 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 8.00 | Put | | 15.00000 | 12,000 | 3.79 | 0.00 | 0 | 0.00 |
| R157 | On | 06/05/2010 | Bond Future | 7.90 | Call | | 547.00000 | 590,000 | 3.77 | 0.00 | 0 | 10.00 |
| R157 | On | 06/05/2010 | Bond Future | 7.90 | Put | | 78.00000 | 66,000 | 3.77 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | | | 7.85900 | 7.87000 | | 4.00 | 4,635,353.16 | 36 | 5,255.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 4,131.00000 | 4,195,000 | 4.13 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 63.00000 | 75,000 | 4.13 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 3,089.00000 | 3,161,000 | 4.08 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 159.00000 | 179,000 | 4.08 | 0.00 | 0 | 500.00 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 5,214.00000 | 5,272,000 | 4.18 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 21.00000 | 27,000 | 4.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 358.00000 | 389,000 | 4.04 | 0.00 | 0 | 0.00 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 2,136.00000 | 2,219,000 | 4.04 | 0.00 | 0 | 500.00 |
| R157 | On | 04/11/2010 | Bond Future | | | 7.87100 | 7.88300 | | 4.00 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 3,218.00000 | 3,247,000 | 4.08 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 475.00000 | 450,000 | 4.08 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 3,392.00000 | 3,422,000 | 4.09 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 431.00000 | 406,000 | 4.09 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 3,045.00000 | 3,077,000 | 4.07 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 522.00000 | 500,000 | 4.07 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | | | 7.89100 | 8.50000 | | 4.00 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 0.00000 | 1,781,000 | 3.99 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 0.00000 | 1,742,000 | 3.99 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 0.00000 | 1,892,000 | 3.99 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 0.00000 | 1,639,000 | 3.99 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 0.00000 | 1,674,000 | 3.98 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 0.00000 | 1,850,000 | 3.98 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | | | 8.74400 | 8.75500 | | 9.25 | 0.00 | 0 | 8,665.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,344.00000 | 2,457,000 | 9.37 | 0.00 | 0 | 0.00 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 18.00000 | 25,000 | 9.37 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | | | 8.80400 | 8.81500 | | 9.75 | 0.00 | 0 | 11,863.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,781.00000 | 4,960,000 | 10.00 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 761.00000 | 836,000 | 10.00 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,900.00000 | 2,083,000 | 9.75 | 0.00 | 0 | 1,300.00 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 2,519.00000 | 2,598,000 | 9.75 | 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 | 9.75 | Call | | 8,556.00000 | 8,683,000 | 10.19 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | | 171.00000 | 194,000 | 10.19 | 0.00 | 0 | 1,300.00 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Call | | 10,545.00000 | 10,658,000 | 10.29 | 0.00 | 0 | 0.00 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Put | | 75.00000 | 83,000 | 10.29 | 0.00 | 0 | 3,000.00 |
| R186 | On | 04/11/2010 | Bond Future | | | 8.83600 | 8.84800 | | 10.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 5,392.00000 | 5,603,000 | 10.14 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,713.00000 | 1,811,000 | 10.14 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 5,701.00000 | 5,909,000 | 10.16 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,577.00000 | 1,672,000 | 10.16 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 5,090.00000 | 5,303,000 | 10.11 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,859.00000 | 1,959,000 | 10.11 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Put | | 3,678.00000 | 3,781,000 | 9.90 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Call | | 2,754.00000 | 2,969,000 | 9.90 | 445,350.00 | 150 | 9,800.00 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.87100 | 9.00000 | | 10.25 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 0.00000 | 4,714,000 | 10.25 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 0.00000 | 3,527,000 | 10.25 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 0.00000 | 4,970,000 | 10.28 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 0.00000 | 3,328,000 | 10.28 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 0.00000 | 4,467,000 | 10.23 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 0.00000 | 3,738,000 | 10.23 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | | | 7.77500 | 7.77600 | | 3.75 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 2,779.00000 | 2,783,000 | 3.87 | 0.00 | 0 | 0.00 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 3.87 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | | | 7.84600 | 7.84700 | | 3.75 | 0.00 | 0 | 1,174.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 4,189.00000 | 4,189,000 | 3.91 | 0.00 | 0 | 0.00 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 20.00000 | 16,000 | 3.91 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | | | 7.85500 | 7.85600 | | 3.75 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,602.00000 | 2,605,000 | 3.82 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 362.00000 | 361,000 | 3.82 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,740.00000 | 2,742,000 | 3.83 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 328.00000 | 327,000 | 3.83 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,468.00000 | 2,471,000 | 3.81 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 399.00000 | 399,000 | 3.81 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | | | 7.87100 | 8.00000 | | 3.50 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 0.00000 | 1,494,000 | 3.50 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 0.00000 | 1,065,000 | 3.50 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 0.00000 | 1,588,000 | 3.51 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 0.00000 | 993,000 | 3.51 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 0.00000 | 1,402,000 | 3.49 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 0.00000 | 1,139,000 | 3.49 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | | | 8.38500 | 8.39600 | | 5.75 | 0.00 | 0 | 1,710.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 3,181.00000 | 3,240,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 5.89 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | | | 8.45900 | 8.47000 | | 6.00 | 0.00 | 0 | 1,607.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,122.00000 | 4,184,000 | 6.22 | 0.00 | 0 | 0.00 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 157.00000 | 162,000 | 6.22 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | | | 8.49600 | 8.50800 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,166.00000 | 4,216,000 | 6.23 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 492.00000 | 481,000 | 6.23 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,364.00000 | 4,413,000 | 6.25 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 449.00000 | 437,000 | 6.25 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,971.00000 | 4,021,000 | 6.21 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 539.00000 | 528,000 | 6.21 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | | | 8.54000 | 8.50000 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 0.00000 | 2,012,000 | 5.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 0.00000 | 2,209,000 | 5.93 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 0.00000 | 2,136,000 | 5.94 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 0.00000 | 2,087,000 | 5.94 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 0.00000 | 1,893,000 | 5.92 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 0.00000 | 2,337,000 | 5.92 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | | | 8.46500 | 8.49600 | | 6.50 | 0.00 | 0 | 20.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,920.00000 | 3,103,000 | 6.66 | 0.00 | 0 | 200.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 6.66 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.50 | Call | | 5,705.00000 | 5,889,000 | 6.85 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 9.50 | Put | | 0.00000 | 0,000 | 6.85 | 0.00 | 0 | 200.00 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 292.00000 | 240,000 | 6.50 | 0.00 | 0 | 0.00 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 316.00000 | 447,000 | 6.50 | 0.00 | 0 | 200.00 |
| R204 | On | 05/08/2010 | Bond Future | | | 8.53600 | 8.56900 | | 6.75 | 0.00 | 0 | 2,664.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,060.00000 | 4,215,000 | 6.92 | 0.00 | 0 | 0.00 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 238.00000 | 203,000 | 6.92 | 0.00 | 0 | 780.00 |
| R204 | On | 04/11/2010 | Bond Future | | | 8.57100 | 8.60400 | | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,228.00000 | 4,409,000 | 7.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 677.00000 | 672,000 | 7.18 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,438.00000 | 4,619,000 | 7.20 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 620.00000 | 615,000 | 7.20 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,021.00000 | 4,202,000 | 7.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 739.00000 | 734,000 | 7.16 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | | | 8.60900 | 8.50000 | | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 0.00000 | 2,074,000 | 6.92 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 0.00000 | 2,677,000 | 6.92 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 0.00000 | 2,206,000 | 6.94 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 0.00000 | 2,532,000 | 6.94 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 0.00000 | 1,948,000 | 6.91 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 0.00000 | 2,829,000 | 6.91 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | | | 7.72600 | 7.73700 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 3,117.00000 | 3,152,000 | 3.12 | 0.00 | 0 | 0.00 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 0.00000 | 1,000 | 3.12 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | | | 7.81000 | 7.82200 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 3,399.00000 | 3,433,000 | 3.12 | 0.00 | 0 | 0.00 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 9.00000 | 8,000 | 3.12 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | | | 7.81500 | 7.82700 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,083.00000 | 2,110,000 | 3.05 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 249.00000 | 243,000 | 3.05 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,192.00000 | 2,219,000 | 3.06 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 224.00000 | 218,000 | 3.06 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 1,976.00000 | 2,002,000 | 3.04 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 277.00000 | 270,000 | 3.04 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | | | 7.82800 | 8.00000 | | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 0.00000 | 1,193,000 | 2.76 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 0.00000 | 753,000 | 2.76 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 0.00000 | 1,267,000 | 2.76 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 0.00000 | 700,000 | 2.76 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 0.00000 | 1,121,000 | 2.76 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 0.00000 | 809,000 | 2.76 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | | | 8.57500 | 8.61600 | | 7.50 | 0.00 | 0 | 137.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 3,765.00000 | 4,016,000 | 7.69 | 0.00 | 0 | 0.00 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 7.69 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | | | 8.64500 | 8.68800 | | 7.75 | 10,998,283.20 | 120 | 700.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,855.00000 | 5,097,000 | 8.05 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 171.00000 | 156,000 | 8.05 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,633.00000 | 3,863,000 | 7.94 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 357.00000 | 330,000 | 7.94 | 0.00 | 0 | 100.00 |
| R207 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 3,118.00000 | 2,961,000 | 7.60 | 0.00 | 0 | 0.00 |
| R207 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 455.00000 | 555,000 | 7.60 | 0.00 | 0 | 100.00 |
| R207 | On | 04/11/2010 | Bond Future | | | 8.67800 | 8.72200 | | 7.75 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,901.00000 | 4,128,000 | 7.95 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 874.00000 | 843,000 | 7.95 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,110.00000 | 4,339,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 803.00000 | 774,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,697.00000 | 3,923,000 | 7.93 | 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 | 04/11/2010 | Bond Future | 9.20 | Put | | 951.00000 | 919,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | | | 8.71600 | 8.75000 | | 8.00 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 0.00000 | 2,649,000 | 8.00 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 0.00000 | 2,453,000 | 8.00 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 0.00000 | 2,801,000 | 8.02 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 0.00000 | 2,319,000 | 8.02 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 0.00000 | 2,502,000 | 7.98 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 0.00000 | 2,594,000 | 7.98 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | | | 8.63400 | 8.66500 | | 8.00 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 3,606.00000 | 3,803,000 | 8.21 | 0.00 | 0 | 0.00 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 8.21 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | | | 8.69800 | 8.73000 | | 8.50 | 0.00 | 0 | 6,287.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,826.00000 | 5,032,000 | 8.83 | 0.00 | 0 | 0.00 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 204.00000 | 211,000 | 8.83 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | | | 8.73300 | 8.76600 | | 8.50 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,829.00000 | 4,040,000 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 931.00000 | 939,000 | 8.72 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,043.00000 | 4,254,000 | 8.75 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 853.00000 | 861,000 | 8.75 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,620.00000 | 3,830,000 | 8.70 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,015.00000 | 1,023,000 | 8.70 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.77000 | 8.75000 | | 8.75 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 0.00000 | 2,627,000 | 8.65 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 0.00000 | 2,748,000 | 8.65 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 0.00000 | 2,780,000 | 8.67 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 0.00000 | 2,599,000 | 8.67 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 0.00000 | 2,480,000 | 8.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 0.00000 | 2,904,000 | 8.63 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | | | 8.74300 | 8.75300 | | 12.00 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 9.00000 | 20,000 | 11.87 | 0.00 | 0 | 0.00 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 2,090.00000 | 2,021,000 | 11.87 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.78900 | 8.79900 | | 12.75 | 0.00 | 0 | 1,821.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,650.00000 | 1,859,000 | 12.75 | 0.00 | 0 | 0.00 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 2,042.00000 | 2,171,000 | 12.75 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | | | 8.81400 | 8.82500 | | 13.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Call | | 3,395.00000 | 3,545,000 | 13.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Put | | 2,029.00000 | 2,092,000 | 13.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Call | | 3,625.00000 | 3,773,000 | 13.04 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Put | | 1,877.00000 | 1,937,000 | 13.04 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Call | | 3,176.00000 | 3,324,000 | 12.97 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Put | | 2,196.00000 | 2,257,000 | 12.97 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.84000 | 9.00000 | | 13.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 0.00000 | 4,282,000 | 13.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 0.00000 | 3,037,000 | 13.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 0.00000 | 4,499,000 | 13.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 0.00000 | 2,871,000 | 13.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 0.00000 | 4,072,000 | 13.72 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 0.00000 | 3,212,000 | 13.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| TRT1 | On | 06/05/2010 | | | 314.14000 | 313.81300 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 05/08/2010 | | | 319.38700 | 319.00000 | | | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/11/2010 | | | 324.79000 | 324.50000 | | | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | 192,942,887.26 | 22,883 | 789,466.00 |

j-Bonds

| | | | | | | | | | | | |
|------|----|------------|--|-----------|----------|----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | | Spot Bond | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R153 | On | 31/08/2010 | | Spot Bond | 7.36000 | 7.36000 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | | Spot Bond | 6.84500 | 6.85500 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | | Spot Bond | 7.79000 | 7.80000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | | Spot Bond | 8.74000 | 8.75000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | | Spot Bond | 7.76500 | 7.77000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | | Spot Bond | 8.38000 | 8.39000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | | Spot Bond | 8.46000 | 8.49000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | | Spot Bond | 7.72000 | 7.73000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | | Spot Bond | 8.56500 | 8.61000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | | Spot Bond | 8.63000 | 8.66000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | | Spot Bond | 8.74000 | 8.75000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Total for j-Bonds : | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | 192,942,887.26 | 22,883 | 789,466.00 |