



Daily MTM Report

Daily summary for 20/10/2009

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <u>j-Bonds</u> | | | | | | | | | |
| CGR5 On 23/07/2011 Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.33300 | 7.35100 | | | 0.00 | 0 | 0.00 |
| R155 On 31/08/2011 Bond | | | 7.62000 | 7.63000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.57500 | 8.56500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 9.19500 | 9.19500 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.64500 | 8.62500 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 9.09500 | 9.08500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 9.11500 | 9.10500 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.71000 | 8.69000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 9.27000 | 9.26000 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 9.27000 | 9.26000 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------------|---------------------|-----------------|
| R209 On 31/03/2036 Bond | | | 8.80500 | 8.82500 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0 | 0.00 |

Derivatives

| | | | | | | | | | |
|--------------------------------------|------|------|---------|-----------|-----|-------|---------------|-------|------------|
| \$ / R On 14/12/2009 Currency Future | | | 7.42410 | 7.41660 | | 18.22 | 68,524,443.00 | 9,230 | 353,454.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Call | | 483.00000 | 485 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.00 | Put | | 66.00000 | 61 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Call | | 251.00000 | 248 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.35 | Put | | 184.00000 | 174 | 18.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Call | | 225.00000 | 221 | 18.22 | 0.00 | 0 | 13,513.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Put | | 208.00000 | 197 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 124.00000 | 121 | 19.90 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 408.00000 | 396 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Call | | 204.00000 | 200 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Put | | 237.00000 | 226 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Call | | 308.00000 | 307 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Put | | 142.00000 | 133 | 18.36 | 0.00 | 0 | 100.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | 43.00000 | 41 | 22.98 | 0.00 | 0 | 100.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | 876.00000 | 866 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Call | | 204.00000 | 200 | 18.50 | 0.00 | 0 | 21.00 |
| \$ / R On 14/12/2009 Currency Future | 7.45 | Put | | 237.00000 | 226 | 18.50 | 0.00 | 0 | 10.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | 167.00000 | 164 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | 301.00000 | 290 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.50 | Call | | 185.00000 | 181 | 18.78 | 0.00 | 0 | 747.00 |
| \$ / R On 14/12/2009 Currency Future | 7.50 | Put | | 268.00000 | 257 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | 137.00000 | 134 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | 371.00000 | 359 | 19.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | 112.00000 | 109 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | 446.00000 | 435 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Call | | 102.00000 | 98 | 20.46 | 0.00 | 0 | 10.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Put | | 485.00000 | 474 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | 167.00000 | 164 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | 301.00000 | 290 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | 152.00000 | 148 | 19.34 | 0.00 | 0 | 39.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | 335.00000 | 324 | 19.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | 69.00000 | 66 | 21.58 | 0.00 | 0 | 2,560.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | 652.00000 | 642 | 21.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | 36.00000 | 34 | 23.55 | 0.00 | 0 | 50.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | 969.00000 | 960 | 23.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 83.00000 | 80 | 21.02 | 0.00 | 0 | 1,700.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 567.00000 | 556 | 21.02 | 0.00 | 0 | 100.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | | 112.00000 | 109 | 20.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | | 446.00000 | 435 | 20.18 | 0.00 | 0 | 200.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 62.00000 | 60 | 21.86 | 0.00 | 0 | 100.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 696.00000 | 686 | 21.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 124.00000 | 121 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 408.00000 | 396 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 9.00000 | 9 | 28.31 | 0.00 | 0 | 100.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 1,793.00000 | 1,785 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | | 0.00000 | 0 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | | 4,783.00000 | 4,776 | 36.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | | 0.00000 | 0 | 41.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | | 5,983.00000 | 5,976 | 41.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 0.00000 | 0 | 45.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 7,183.00000 | 7,176 | 45.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 14.00000 | 13 | 26.63 | 0.00 | 0 | 15,512.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 1,498.00000 | 1,489 | 26.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 340.00000 | 339 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 123.00000 | 115 | 18.41 | 0.00 | 0 | 5,000.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 76.00000 | 73 | 21.30 | 0.00 | 0 | 200.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 609.00000 | 599 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 76.00000 | 73 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 609.00000 | 599 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 57.00000 | 54 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 740.00000 | 730 | 22.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 47.00000 | 45 | 22.70 | 0.00 | 0 | 87.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 830.00000 | 821 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 47.00000 | 45 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 830.00000 | 821 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | | 0.00000 | 0 | 39.96 | 0.00 | 0 | 9,676.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | | 5,583.00000 | 5,576 | 39.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 1.00000 | 1 | 31.28 | 0.00 | 0 | 260.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 3,134.00000 | 3,126 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 0.00000 | 0 | 36.76 | 0.00 | 0 | 1,184.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 4,883.00000 | 4,876 | 36.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 2.00000 | 2 | 30.23 | 0.00 | 0 | 11,185.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 2,486.00000 | 2,478 | 30.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 62.00000 | 60 | 21.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 696.00000 | 686 | 21.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Call | | | 92.00000 | 89 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Put | | | 526.00000 | 515 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 17.00000 | 16 | 26.07 | 0.00 | 0 | 75.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 1,400.00000 | 1,392 | 26.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 19.00000 | 18 | 25.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 1,303.00000 | 1,294 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | 51.00000 | 49 | 22.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | 785.00000 | 775 | 22.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | 39.00000 | 37 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | 922.00000 | 913 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | 32.00000 | 31 | 23.83 | 0.00 | 0 | 247.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | 1,016.00000 | 1,007 | 23.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | 27.00000 | 26 | 24.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | 1,111.00000 | 1,102 | 24.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | 25.00000 | 24 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | 1,158.00000 | 1,150 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | 30.00000 | 28 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | 1,063.00000 | 1,054 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | 39.00000 | 37 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | 922.00000 | 913 | 23.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | 30.00000 | 28 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | 1,063.00000 | 1,054 | 24.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | 36.00000 | 34 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | 969.00000 | 960 | 23.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | 6.00000 | 5 | 29.59 | 0.00 | 0 | 3,000.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | 2,089.00000 | 2,081 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | 25.00000 | 24 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | 1,158.00000 | 1,150 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | 23.00000 | 22 | 24.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | 1,206.00000 | 1,198 | 24.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | 23.00000 | 22 | 24.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | 1,206.00000 | 1,198 | 24.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | 18.00000 | 17 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | 1,351.00000 | 1,343 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | 21.00000 | 20 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | 1,254.00000 | 1,246 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | 13.00000 | 12 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | 1,547.00000 | 1,538 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | 14.00000 | 13 | 26.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | 1,498.00000 | 1,489 | 26.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | 15.00000 | 14 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | 1,449.00000 | 1,440 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | 19.00000 | 18 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 1,303.00000 | 1,294 | 25.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | 12.00000 | 12 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | 1,596.00000 | 1,587 | 27.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | 10.00000 | 9 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | 1,743.00000 | 1,735 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | 8.00000 | 8 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | 1,891.00000 | 1,884 | 28.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 7.00000 | 7 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 1,990.00000 | 1,983 | 29.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 6.00000 | 6 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 2,040.00000 | 2,032 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 8.00000 | 8 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 1,891.00000 | 1,884 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | | 5.00000 | 5 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | | 2,139.00000 | 2,131 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 6.00000 | 6 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 2,040.00000 | 2,032 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 3.00000 | 3 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 2,386.00000 | 2,379 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 1.00000 | 1 | 30.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 2,735.00000 | 2,727 | 30.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | | 2.00000 | 2 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | | 2,585.00000 | 2,578 | 30.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 3.00000 | 3 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 2,436.00000 | 2,428 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 3.00000 | 3 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 2,436.00000 | 2,428 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | | 2.00000 | 2 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | | 2,635.00000 | 2,628 | 30.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | | 1.00000 | 1 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | | 2,934.00000 | 2,927 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | | 1.00000 | 1 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | | 3,034.00000 | 3,027 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | | 1.00000 | 1 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | | 3,084.00000 | 3,077 | 31.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | | 1.00000 | 1 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | | 3,184.00000 | 3,176 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | | 0.00000 | 0 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | | 3,384.00000 | 3,376 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 0.00000 | 0 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 3,634.00000 | 3,626 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | | 0.00000 | 0 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | | 3,584.00000 | 3,576 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | | 0.00000 | 0 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | | 3,484.00000 | 3,476 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | | 1.00000 | 1 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | | 2,884.00000 | 2,877 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | | 1.00000 | 1 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | | 2,984.00000 | 2,977 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | | 1.00000 | 0 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Put | | | 3,234.00000 | 3,226 | 31.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | | 0.00000 | 0 | 31.60 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | 3,334.00000 | 3,326 | 31.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 0.00000 | 0 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 3,384.00000 | 3,376 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 1.00000 | 1 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 2,785.00000 | 2,777 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 2.00000 | 2 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 2,685.00000 | 2,677 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 1.00000 | 1 | 31.28 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 3,134.00000 | 3,126 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | 0.00000 | 0 | 31.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | 3,284.00000 | 3,276 | 31.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 2.00000 | 2 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 2,685.00000 | 2,677 | 30.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | 0.00000 | 0 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | 3,734.00000 | 3,726 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | 0.00000 | 0 | 32.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | 3,684.00000 | 3,676 | 32.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 0.00000 | 0 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 3,884.00000 | 3,876 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | 0.00000 | 0 | 32.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | 3,784.00000 | 3,776 | 32.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | 0.00000 | 0 | 36.76 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | 4,883.00000 | 4,876 | 36.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | 0.00000 | 0 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | 4,184.00000 | 4,176 | 33.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | 0.00000 | 0 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | 4,084.00000 | 4,076 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | 0.00000 | 0 | 35.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | 4,583.00000 | 4,576 | 35.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | 0.00000 | 0 | 37.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | 4,983.00000 | 4,976 | 37.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 0.00000 | 0 | 39.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 5,383.00000 | 5,376 | 39.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | 0.00000 | 0 | 40.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | 5,783.00000 | 5,776 | 40.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 0.00000 | 0 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 4,483.00000 | 4,476 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | 0.00000 | 0 | 38.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | 5,283.00000 | 5,276 | 38.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | 0.00000 | 0 | 40.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | 5,683.00000 | 5,676 | 40.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | 11.00000 | 10 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | 1,694.00000 | 1,686 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | 4.00000 | 4 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | 2,287.00000 | 2,279 | 29.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 0.00000 | 0 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 4,683.00000 | 4,676 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 0.00000 | 0 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 5,883.00000 | 5,876 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 5.00000 | 4 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 2,188.00000 | 2,180 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 1.00000 | 1 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 2,785.00000 | 2,777 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 0.00000 | 0 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 3,984.00000 | 3,976 | 32.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | | 0.00000 | 0 | 38.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | | 5,183.00000 | 5,176 | 38.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 17.00000 | 16 | 26.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 1,400.00000 | 1,392 | 26.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 0.00000 | 0 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 4,383.00000 | 4,376 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 0.00000 | 0 | 42.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 6,183.00000 | 6,176 | 42.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | | 0.00000 | 0 | 37.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | | 5,083.00000 | 5,076 | 37.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 0.00000 | 0 | 40.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 5,683.00000 | 5,676 | 40.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 0.00000 | 0 | 42.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 6,283.00000 | 6,276 | 42.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 0.00000 | 0 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 4,284.00000 | 4,276 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | | 0.00000 | 0 | 39.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | | 5,483.00000 | 5,476 | 39.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 0.00000 | 0 | 42.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 6,083.00000 | 6,076 | 42.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 0.00000 | 0 | 39.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 5,383.00000 | 5,376 | 39.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | | 8.00000 | 7 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | | 1,941.00000 | 1,933 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 2.00000 | 2 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 2,536.00000 | 2,528 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | | 0.00000 | 0 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | | 4,333.00000 | 4,326 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 0.00000 | 0 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 4,933.00000 | 4,926 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 0.00000 | 0 | 39.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 5,533.00000 | 5,526 | 39.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | | 0.00000 | 0 | 42.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | | 6,133.00000 | 6,126 | 42.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 0.00000 | 0 | 34.47 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | 4,383.00000 | 4,376 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | 9.00000 | 8 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | 1,842.00000 | 1,834 | 28.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | 0.00000 | 0 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | 3,634.00000 | 3,626 | 32.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | 0.00000 | 0 | 33.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | 4,234.00000 | 4,226 | 33.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | 0.00000 | 0 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | 4,833.00000 | 4,826 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | 0.00000 | 0 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | 5,433.00000 | 5,426 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | 11.00000 | 10 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | 1,694.00000 | 1,686 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | 0.00000 | 0 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | 4,683.00000 | 4,676 | 35.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | 3.00000 | 3 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | 2,337.00000 | 2,329 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | 0.00000 | 0 | 31.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | 3,534.00000 | 3,526 | 31.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | 0.00000 | 0 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | 4,134.00000 | 4,126 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | 0.00000 | 0 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | 4,733.00000 | 4,726 | 36.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | 0.00000 | 0 | 41.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | 5,833.00000 | 5,826 | 41.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 0.00000 | 0 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 3,884.00000 | 3,876 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | 15.00000 | 14 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | 1,449.00000 | 1,440 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | 0.00000 | 0 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Put | | 3,834.00000 | 3,826 | 32.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 0.00000 | 0 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 4,433.00000 | 4,426 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 9.00000 | 9 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 1,793.00000 | 1,785 | 28.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | 0.00000 | 0 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | 3,934.00000 | 3,926 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | 0.00000 | 0 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | 4,533.00000 | 4,526 | 35.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | 0.00000 | 0 | 37.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | 5,133.00000 | 5,126 | 37.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | 0.00000 | 0 | 42.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | 6,333.00000 | 6,326 | 42.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | 0.00000 | 0 | 34.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 4,483.00000 | 4,476 | 34.93 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 0.00000 | 0 | 43.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 6,483.00000 | 6,476 | 43.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | | 0.00000 | 0 | 42.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | | 6,383.00000 | 6,376 | 42.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | | 0.00000 | 0 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | | 4,433.00000 | 4,426 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | | 0.00000 | 0 | 37.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | | 5,033.00000 | 5,026 | 37.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | | 0.00000 | 0 | 42.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | | 6,233.00000 | 6,226 | 42.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 0.00000 | 0 | 43.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 6,583.00000 | 6,576 | 43.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 0.00000 | 0 | 33.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 4,234.00000 | 4,226 | 33.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 0.00000 | 0 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 5,433.00000 | 5,426 | 39.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 0.00000 | 0 | 43.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 6,633.00000 | 6,626 | 43.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Call | | | 0.00000 | 0 | 41.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Put | | | 6,033.00000 | 6,026 | 41.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 0.00000 | 0 | 41.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 5,933.00000 | 5,926 | 41.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 21.00000 | 20 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 1,254.00000 | 1,246 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 0.00000 | 0 | 38.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 5,233.00000 | 5,226 | 38.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Call | | | 0.00000 | 0 | 40.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Put | | | 5,633.00000 | 5,626 | 40.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 340.00000 | 339 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 123.00000 | 115 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 13.00000 | 12 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 1,547.00000 | 1,538 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Call | | | 0.00000 | 0 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Put | | | 3,434.00000 | 3,426 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 0.00000 | 0 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 4,134.00000 | 4,126 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 0.00000 | 0 | 41.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 5,933.00000 | 5,926 | 41.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Call | | | 279.00000 | 277 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Put | | | 162.00000 | 153 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Call | | | 563.00000 | 567 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Put | | | 47.00000 | 42 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 124.00000 | 121 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 408.00000 | 396 | 19.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Call | | | 605.00000 | 609 | 18.73 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 6.85 | Put | | | 39.00000 | 35 | 18.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 1.00000 | 1 | 30.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 2,735.00000 | 2,727 | 30.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 522.00000 | 525 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 56.00000 | 51 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Call | | | 1.00000 | 1 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.25 | Put | | | 2,835.00000 | 2,827 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 0.00000 | 0 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 4,933.00000 | 4,926 | 36.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Call | | | 522.00000 | 525 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.95 | Put | | | 56.00000 | 51 | 18.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Call | | | 648.00000 | 653 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Put | | | 32.00000 | 29 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Call | | | 3,867.00000 | 3,874 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Call | | | 2,367.00000 | 2,374 | 29.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.05 | Put | | | 0.00000 | 0 | 29.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Call | | | 877.00000 | 884 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Put | | | 11.00000 | 9 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.55 | Put | | | 8,133.00000 | 8,126 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Call | | | 4,117.00000 | 4,124 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.30 | Put | | | 0.00000 | 0 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Call | | | 2,617.00000 | 2,624 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Put | | | 0.00000 | 0 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Call | | | 1,120.00000 | 1,127 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.30 | Put | | | 4.00000 | 3 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Call | | | 102.00000 | 98 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.80 | Put | | | 485.00000 | 474 | 20.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Call | | | 0.00000 | 0 | 47.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.30 | Put | | | 7,883.00000 | 7,876 | 47.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 0.00000 | 0 | 38.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 5,233.00000 | 5,226 | 38.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Call | | | 2,417.00000 | 2,424 | 29.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.00 | Put | | | 0.00000 | 0 | 29.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Call | | | 1,418.00000 | 1,426 | 22.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.00 | Put | | | 2.00000 | 1 | 22.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Call | | | 1,618.00000 | 1,625 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Put | | | 1.00000 | 1 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 0.00000 | 0 | 46.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 7,733.00000 | 7,726 | 46.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Call | | | 2,667.00000 | 2,674 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.75 | Put | | | 0.00000 | 0 | 30.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Call | | | 1,667.00000 | 1,675 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.75 | Put | | | 1.00000 | 1 | 24.65 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 6.75 | Call | | | 693.00000 | 697 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.75 | Put | | | 26.00000 | 23 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Call | | | 0.00000 | 0 | 46.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.25 | Put | | | 7,833.00000 | 7,826 | 46.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.85 | Call | | | 2,567.00000 | 2,574 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.85 | Put | | | 0.00000 | 0 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.85 | Call | | | 1,568.00000 | 1,575 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.85 | Put | | | 1.00000 | 1 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.35 | Call | | | 0.00000 | 0 | 47.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.35 | Put | | | 7,933.00000 | 7,926 | 47.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.90 | Call | | | 2,517.00000 | 2,524 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.90 | Put | | | 0.00000 | 0 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.90 | Call | | | 1,518.00000 | 1,525 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.90 | Put | | | 1.00000 | 1 | 23.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.40 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.40 | Put | | | 7,983.00000 | 7,976 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.65 | Call | | | 2,767.00000 | 2,774 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.65 | Put | | | 0.00000 | 0 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.65 | Call | | | 1,767.00000 | 1,775 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.65 | Put | | | 1.00000 | 1 | 25.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.65 | Call | | | 784.00000 | 789 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.65 | Put | | | 17.00000 | 15 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.60 | Call | | | 2,817.00000 | 2,824 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.60 | Put | | | 0.00000 | 0 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.60 | Call | | | 1,817.00000 | 1,825 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.60 | Put | | | 1.00000 | 0 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.60 | Call | | | 830.00000 | 836 | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.60 | Put | | | 13.00000 | 12 | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 0.00000 | 0 | 46.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 7,683.00000 | 7,676 | 46.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.45 | Call | | | 2,967.00000 | 2,974 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.45 | Put | | | 0.00000 | 0 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Call | | | 1,967.00000 | 1,974 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Put | | | 0.00000 | 0 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Call | | | 973.00000 | 980 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Put | | | 6.00000 | 6 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 2.00000 | 2 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 2,536.00000 | 2,528 | 30.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 0.00000 | 0 | 46.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 7,533.00000 | 7,526 | 46.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.35 | Call | | | 3,067.00000 | 3,074 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.35 | Put | | | 0.00000 | 0 | 31.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.35 | Call | | | 2,067.00000 | 2,074 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.35 | Put | | | 0.00000 | 0 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.35 | Call | | | 1,071.00000 | 1,078 | 19.57 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 6.35 | Put | | 4.00000 | 4 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.85 | Call | | 0.00000 | 0 | 45.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.85 | Put | | 7,433.00000 | 7,426 | 45.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.30 | Call | | 3,117.00000 | 3,124 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.30 | Put | | 0.00000 | 0 | 31.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.30 | Call | | 2,117.00000 | 2,124 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.30 | Put | | 0.00000 | 0 | 28.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.80 | Call | | 0.00000 | 0 | 45.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.80 | Put | | 7,383.00000 | 7,376 | 45.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.25 | Call | | 3,167.00000 | 3,174 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.25 | Put | | 0.00000 | 0 | 30.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.25 | Call | | 2,167.00000 | 2,174 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.25 | Put | | 0.00000 | 0 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.25 | Call | | 1,170.00000 | 1,177 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.25 | Put | | 3.00000 | 3 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.75 | Call | | 0.00000 | 0 | 45.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.75 | Put | | 7,333.00000 | 7,326 | 45.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.40 | Call | | 3,017.00000 | 3,024 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.40 | Put | | 0.00000 | 0 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.40 | Call | | 2,017.00000 | 2,024 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.40 | Put | | 0.00000 | 0 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.40 | Call | | 1,022.00000 | 1,028 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.40 | Put | | 5.00000 | 4 | 19.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.90 | Call | | 0.00000 | 0 | 45.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.90 | Put | | 7,483.00000 | 7,476 | 45.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.05 | Call | | 3,367.00000 | 3,374 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.05 | Put | | 0.00000 | 0 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.05 | Call | | 1,368.00000 | 1,376 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.05 | Put | | 2.00000 | 2 | 22.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.05 | Call | | 445.00000 | 446 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.05 | Put | | 78.00000 | 72 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.55 | Call | | 0.00000 | 0 | 44.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.55 | Put | | 7,133.00000 | 7,126 | 44.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.95 | Call | | 3,467.00000 | 3,474 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.95 | Put | | 0.00000 | 0 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.95 | Call | | 2,467.00000 | 2,474 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.95 | Put | | 0.00000 | 0 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.95 | Call | | 1,468.00000 | 1,475 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.95 | Put | | 1.00000 | 1 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.45 | Call | | 0.00000 | 0 | 32.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.45 | Put | | 4,034.00000 | 4,026 | 32.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.45 | Call | | 0.00000 | 0 | 44.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.45 | Put | | 7,033.00000 | 7,026 | 44.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.95 | Call | | 0.00000 | 0 | 43.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.95 | Put | | 6,533.00000 | 6,526 | 43.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 15.95 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.95 | Put | | | 8,533.00000 | 8,526 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.05 | Call | | | 0.00000 | 0 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.05 | Put | | | 4,633.00000 | 4,626 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.05 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.05 | Put | | | 8,633.00000 | 8,626 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.15 | Call | | | 3,267.00000 | 3,274 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.15 | Put | | | 0.00000 | 0 | 29.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.15 | Call | | | 2,267.00000 | 2,274 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.15 | Put | | | 0.00000 | 0 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.15 | Call | | | 1,269.00000 | 1,276 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.15 | Put | | | 2.00000 | 2 | 21.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.15 | Call | | | 373.00000 | 373 | 18.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.15 | Put | | | 107.00000 | 99 | 18.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 0.00000 | 0 | 43.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 6,733.00000 | 6,726 | 43.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.15 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.15 | Put | | | 8,733.00000 | 8,726 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 0.00000 | 0 | 44.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 6,833.00000 | 6,826 | 44.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.25 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.25 | Put | | | 8,833.00000 | 8,826 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.20 | Call | | | 3,217.00000 | 3,224 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.20 | Put | | | 0.00000 | 0 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.20 | Call | | | 2,217.00000 | 2,224 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.20 | Put | | | 0.00000 | 0 | 28.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.20 | Call | | | 1,219.00000 | 1,227 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.20 | Put | | | 3.00000 | 2 | 20.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 0.00000 | 0 | 43.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 6,783.00000 | 6,776 | 43.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.20 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.20 | Put | | | 8,783.00000 | 8,776 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 44.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 6,983.00000 | 6,976 | 44.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.40 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.40 | Put | | | 8,983.00000 | 8,976 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.45 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.45 | Put | | | 9,033.00000 | 9,026 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.50 | Call | | | 2,917.00000 | 2,924 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.50 | Put | | | 0.00000 | 0 | 31.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.50 | Call | | | 1,917.00000 | 1,924 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.50 | Put | | | 0.00000 | 0 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.50 | Call | | | 925.00000 | 931 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.50 | Put | | | 8.00000 | 7 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 0.00000 | 0 | 44.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 7,083.00000 | 7,076 | 44.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.50 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.50 | Put | | | 9,083.00000 | 9,076 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.30 | Call | | | 0.00000 | 0 | 44.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.30 | Put | | | 6,883.00000 | 6,876 | 44.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.30 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.30 | Put | | | 8,883.00000 | 8,876 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.00 | Call | | | 3,417.00000 | 3,424 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.00 | Put | | | 0.00000 | 0 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.00 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.00 | Put | | | 8,583.00000 | 8,576 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.85 | Call | | | 3,567.00000 | 3,574 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.85 | Put | | | 0.00000 | 0 | 27.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 0.00000 | 0 | 43.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 6,433.00000 | 6,426 | 43.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.85 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.85 | Put | | | 8,433.00000 | 8,426 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.10 | Call | | | 3,317.00000 | 3,324 | 29.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.10 | Put | | | 0.00000 | 0 | 29.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.10 | Call | | | 2,317.00000 | 2,324 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.10 | Put | | | 0.00000 | 0 | 28.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.10 | Call | | | 1,319.00000 | 1,326 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.10 | Put | | | 2.00000 | 2 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.10 | Call | | | 408.00000 | 409 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.10 | Put | | | 92.00000 | 85 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 0.00000 | 0 | 43.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 6,683.00000 | 6,676 | 43.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.10 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.10 | Put | | | 8,683.00000 | 8,676 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.90 | Call | | | 3,517.00000 | 3,524 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.90 | Put | | | 0.00000 | 0 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.90 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.90 | Put | | | 8,483.00000 | 8,476 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 0.00000 | 0 | 44.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 6,933.00000 | 6,926 | 44.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.35 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 16.35 | Put | | | 8,933.00000 | 8,926 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.80 | Call | | | 3,617.00000 | 3,624 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.80 | Put | | | 0.00000 | 0 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Call | | | 2,617.00000 | 2,624 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.80 | Put | | | 0.00000 | 0 | 30.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Call | | | 1,618.00000 | 1,625 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.80 | Put | | | 1.00000 | 1 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Call | | | 648.00000 | 653 | 18.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.80 | Put | | | 32.00000 | 29 | 18.78 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 15.80 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.80 | Put | | | 8,383.00000 | 8,376 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.75 | Call | | | 3,667.00000 | 3,674 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.75 | Put | | | 0.00000 | 0 | 27.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.75 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.75 | Put | | | 8,333.00000 | 8,326 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.65 | Call | | | 3,767.00000 | 3,774 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.65 | Put | | | 0.00000 | 0 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.65 | Call | | | 4.00000 | 4 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.65 | Put | | | 2,238.00000 | 2,230 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.65 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.65 | Put | | | 8,233.00000 | 8,226 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.60 | Call | | | 3,817.00000 | 3,824 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.60 | Put | | | 0.00000 | 0 | 26.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 5.00000 | 4 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 2,188.00000 | 2,180 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.60 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.60 | Put | | | 8,183.00000 | 8,176 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.70 | Call | | | 3,717.00000 | 3,724 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.70 | Put | | | 0.00000 | 0 | 26.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.70 | Call | | | 2,717.00000 | 2,724 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.70 | Put | | | 0.00000 | 0 | 30.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.70 | Call | | | 1,717.00000 | 1,725 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.70 | Put | | | 1.00000 | 1 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.70 | Call | | | 738.00000 | 743 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.70 | Put | | | 21.00000 | 19 | 18.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 4.00000 | 4 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 2,287.00000 | 2,279 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.70 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.70 | Put | | | 8,283.00000 | 8,276 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Call | | | 3,867.00000 | 3,874 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 25.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.55 | Call | | | 2,867.00000 | 2,874 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.55 | Put | | | 0.00000 | 0 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.55 | Call | | | 1,867.00000 | 1,875 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.55 | Put | | | 1.00000 | 0 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Call | | | 877.00000 | 884 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.55 | Put | | | 11.00000 | 9 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.50 | Call | | | 3,917.00000 | 3,924 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.50 | Call | | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.50 | Put | | | 8,083.00000 | 8,076 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.45 | Call | | | 3,967.00000 | 3,974 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.45 | Put | | | 0.00000 | 0 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 4.45 | Call | | | 2,967.00000 | 2,974 | 31.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 4.45 | Put | | 0.00000 | 0 | 31.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Call | | 1,967.00000 | 1,974 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 5.45 | Put | | 0.00000 | 0 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Call | | 973.00000 | 980 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.45 | Put | | 6.00000 | 6 | 19.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.45 | Call | | 0.00000 | 0 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 15.45 | Put | | 8,033.00000 | 8,026 | 47.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.40 | Call | | 4,017.00000 | 4,024 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.40 | Put | | 0.00000 | 0 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.35 | Call | | 4,067.00000 | 4,074 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 3.35 | Put | | 0.00000 | 0 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 7.55100 | 7.54390 | | 18.65 | 98,163.00 | 13 | 30,708.00 |
| \$ / R On 15/03/2010 Currency Future | 6.85 | Call | | 792.00000 | 792 | 18.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.85 | Put | | 99.00000 | 91 | 18.14 | 455,000,000.00 | 5,000 | 5,000.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Call | | 718.00000 | 716 | 18.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.95 | Put | | 124.00000 | 115 | 18.21 | 0.00 | 0 | 500.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Call | | 384.00000 | 379 | 18.61 | 0.00 | 0 | 114.00 |
| \$ / R On 15/03/2010 Currency Future | 7.50 | Put | | 340.00000 | 328 | 18.61 | 0.00 | 0 | 200.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Call | | 360.00000 | 356 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Put | | 366.00000 | 355 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Call | | 209.00000 | 206 | 20.72 | 1,030,000,000.00 | 5,000 | 5,000.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Put | | 715.00000 | 705 | 20.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.25 | Call | | 170.00000 | 167 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.25 | Put | | 876.00000 | 866 | 21.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Call | | 360.00000 | 356 | 18.65 | 0.00 | 0 | 15,890.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Put | | 366.00000 | 355 | 18.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Call | | 408.00000 | 404 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Put | | 314.00000 | 303 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.20 | Call | | 549.00000 | 546 | 18.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.20 | Put | | 205.00000 | 195 | 18.39 | 0.00 | 0 | 110.00 |
| \$ / R On 15/03/2010 Currency Future | 7.75 | Call | | 289.00000 | 285 | 19.48 | 0.00 | 0 | 10.00 |
| \$ / R On 15/03/2010 Currency Future | 7.75 | Put | | 495.00000 | 484 | 19.48 | 0.00 | 0 | 100.00 |
| \$ / R On 15/03/2010 Currency Future | 8.70 | Call | | 110.00000 | 108 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.70 | Put | | 1,266.00000 | 1,257 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Call | | 341.00000 | 336 | 18.86 | 0.00 | 0 | 17.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Put | | 397.00000 | 385 | 18.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Call | | 305.00000 | 301 | 19.27 | 0.00 | 0 | 350.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Put | | 461.00000 | 450 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.80 | Call | | 274.00000 | 269 | 19.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.80 | Put | | 530.00000 | 518 | 19.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Call | | 246.00000 | 241 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Put | | 602.00000 | 590 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Call | | 322.00000 | 318 | 19.06 | 0.00 | 0 | 279.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Put | | 429.00000 | 417 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.00 | Call | | 682.00000 | 680 | 18.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 7.00 | Put | | 138.00000 | 129 | 18.25 | 0.00 | 0 | 4,000.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Call | | 259.00000 | 255 | 19.89 | 0.00 | 0 | 4,000.00 |
| \$ / R On 15/03/2010 Currency Future | 7.85 | Put | | 565.00000 | 554 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Call | | 189.00000 | 185 | 21.13 | 0.00 | 0 | 279.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Put | | 795.00000 | 784 | 21.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Call | | 305.00000 | 301 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.70 | Put | | 461.00000 | 450 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | 18.00000 | 18 | 31.12 | 0.00 | 0 | 18,339.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | 3,525.00000 | 3,517 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | 5.00000 | 5 | 31.85 | 0.00 | 0 | 28,586.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | 4,761.00000 | 4,754 | 31.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Call | | 133.00000 | 130 | 22.58 | 0.00 | 0 | 15,890.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Put | | 1,089.00000 | 1,079 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Call | | 75.00000 | 74 | 25.27 | 0.00 | 0 | 18,339.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Put | | 1,681.00000 | 1,673 | 25.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | 43.00000 | 43 | 27.76 | 0.00 | 0 | 28,586.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | 2,349.00000 | 2,342 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.35 | Call | | 154.00000 | 151 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.35 | Put | | 960.00000 | 950 | 21.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 51.00000 | 51 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 2,157.00000 | 2,150 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Call | | 199.00000 | 195 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Put | | 755.00000 | 744 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Call | | 221.00000 | 217 | 20.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Put | | 677.00000 | 666 | 20.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.20 | Call | | 179.00000 | 176 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.20 | Put | | 835.00000 | 825 | 21.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Call | | 140.00000 | 137 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Put | | 1,046.00000 | 1,036 | 22.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.40 | Call | | 146.00000 | 144 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.40 | Put | | 1,003.00000 | 993 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Call | | 162.00000 | 159 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Put | | 918.00000 | 908 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Call | | 127.00000 | 124 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Put | | 1,133.00000 | 1,123 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.65 | Call | | 115.00000 | 113 | 23.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.65 | Put | | 1,222.00000 | 1,212 | 23.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Call | | 121.00000 | 119 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Put | | 1,177.00000 | 1,168 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Call | | 105.00000 | 104 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Put | | 1,311.00000 | 1,303 | 23.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Call | | 92.00000 | 91 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.90 | Put | | 1,448.00000 | 1,440 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.05 | Call | | 81.00000 | 80 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.05 | Put | | 1,588.00000 | 1,579 | 24.85 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 88.00000 | 87 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 1,495.00000 | 1,486 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Call | | | 96.00000 | 95 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Put | | | 1,403.00000 | 1,394 | 24.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 67.00000 | 66 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 1,823.00000 | 1,815 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | | 62.00000 | 61 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | | 1,918.00000 | 1,910 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Call | | | 56.00000 | 55 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Put | | | 2,062.00000 | 2,054 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | | 60.00000 | 59 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | | 1,966.00000 | 1,958 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | | 51.00000 | 51 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | | 2,157.00000 | 2,150 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | | 14.00000 | 14 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | | 3,970.00000 | 3,963 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 53.00000 | 53 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 2,109.00000 | 2,102 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Call | | | 42.00000 | 41 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Put | | | 2,398.00000 | 2,390 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 37.00000 | 36 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 2,543.00000 | 2,535 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 30.00000 | 30 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 2,787.00000 | 2,779 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | | 35.00000 | 35 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 2,592.00000 | 2,584 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 40.00000 | 40 | 28.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 2,446.00000 | 2,439 | 28.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 40.00000 | 40 | 28.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 2,446.00000 | 2,439 | 28.04 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 34.00000 | 34 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 2,640.00000 | 2,633 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 34.00000 | 34 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 2,640.00000 | 2,633 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Call | | | 26.00000 | 26 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Put | | | 2,983.00000 | 2,975 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 26.00000 | 25 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 3,032.00000 | 3,024 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | | 27.00000 | 27 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | | 2,933.00000 | 2,926 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 25.00000 | 24 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 3,081.00000 | 3,073 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 22.00000 | 22 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 3,228.00000 | 3,221 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | | 19.00000 | 19 | 30.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | 3,475.00000 | 3,468 | 30.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | 16.00000 | 16 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | 3,722.00000 | 3,715 | 31.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | 17.00000 | 17 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | 3,673.00000 | 3,666 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | 18.00000 | 18 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | 3,574.00000 | 3,567 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | 17.00000 | 17 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 3,623.00000 | 3,616 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | 21.00000 | 21 | 30.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | 3,327.00000 | 3,320 | 30.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | 22.00000 | 21 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | 3,278.00000 | 3,270 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | 20.00000 | 19 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | 3,426.00000 | 3,418 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | 18.00000 | 18 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | 3,525.00000 | 3,517 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | 20.00000 | 20 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | 3,376.00000 | 3,369 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | 23.00000 | 23 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | 3,179.00000 | 3,172 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | 25.00000 | 24 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | 3,081.00000 | 3,073 | 29.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | 22.00000 | 21 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | 3,278.00000 | 3,270 | 30.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 16.00000 | 16 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 3,772.00000 | 3,765 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | 15.00000 | 14 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | 3,911.00000 | 3,903 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 15.00000 | 15 | 31.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 3,822.00000 | 3,814 | 31.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 15.00000 | 15 | 31.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 3,822.00000 | 3,814 | 31.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 15.00000 | 15 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 3,871.00000 | 3,864 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | 12.00000 | 12 | 32.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Put | | 4,118.00000 | 4,111 | 32.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | 15.00000 | 14 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | 3,921.00000 | 3,913 | 32.24 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | 11.00000 | 10 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | 4,217.00000 | 4,209 | 32.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | 14.00000 | 14 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | 4,020.00000 | 4,013 | 32.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | 13.00000 | 13 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | 4,069.00000 | 4,062 | 32.47 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 47.00000 | 47 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 2,253.00000 | 2,246 | 27.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 37.00000 | 36 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 2,543.00000 | 2,535 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 32.00000 | 31 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 2,738.00000 | 2,730 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 29.00000 | 29 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 2,836.00000 | 2,828 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 4.00000 | 3 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 5,010.00000 | 5,002 | 31.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 58.00000 | 57 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 2,014.00000 | 2,006 | 26.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 13.00000 | 13 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 4,069.00000 | 4,062 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 1.00000 | 1 | 30.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 6,157.00000 | 6,150 | 30.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 64.00000 | 64 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,870.00000 | 1,863 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 21.00000 | 21 | 30.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 3,327.00000 | 3,320 | 30.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 1.00000 | 1 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | | 6,007.00000 | 6,000 | 30.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | | 69.00000 | 69 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | | 1,776.00000 | 1,768 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 1.00000 | 1 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 5,907.00000 | 5,900 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 72.00000 | 71 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 1,728.00000 | 1,720 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 18.00000 | 18 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 3,574.00000 | 3,567 | 31.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | | 1.00000 | 1 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | | 5,857.00000 | 5,850 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 78.00000 | 77 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 1,634.00000 | 1,626 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | | 1.00000 | 1 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | | 5,757.00000 | 5,750 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 9.00000 | 9 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 4,315.00000 | 4,308 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | | 1.00000 | 1 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | | 6,407.00000 | 6,400 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 49.00000 | 49 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 2,205.00000 | 2,198 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | | 11.00000 | 11 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | | 4,168.00000 | 4,160 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 10.00000 | 10 | 32.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 4,266.00000 | 4,259 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | 1.00000 | 1 | 31.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | 6,357.00000 | 6,350 | 31.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | 9.00000 | 9 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 4,315.00000 | 4,308 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | 8.00000 | 8 | 32.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Put | | 4,414.00000 | 4,407 | 32.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | 7.00000 | 7 | 32.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | 4,513.00000 | 4,506 | 32.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | 1.00000 | 0 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | 6,607.00000 | 6,599 | 31.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 45.00000 | 45 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 2,301.00000 | 2,294 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 16.00000 | 16 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 3,772.00000 | 3,765 | 31.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 10.00000 | 10 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 4,266.00000 | 4,259 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | 9.00000 | 9 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | 4,365.00000 | 4,358 | 32.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | 1.00000 | 1 | 31.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | 6,457.00000 | 6,450 | 31.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | 1.00000 | 1 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | 6,257.00000 | 6,250 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | 67.00000 | 66 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | 1,823.00000 | 1,815 | 25.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Call | | 1.00000 | 1 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Put | | 5,957.00000 | 5,950 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Call | | 101.00000 | 99 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Put | | 1,357.00000 | 1,348 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Call | | 1.00000 | 1 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Put | | 5,657.00000 | 5,650 | 31.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | 88.00000 | 87 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | 1,495.00000 | 1,486 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | 24.00000 | 23 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | 3,130.00000 | 3,122 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | 17.00000 | 17 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 3,623.00000 | 3,616 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Call | | 1.00000 | 1 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Put | | 5,807.00000 | 5,800 | 30.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | 20.00000 | 20 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | 3,376.00000 | 3,369 | 30.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 15.00000 | 15 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 3,871.00000 | 3,864 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Call | | 1.00000 | 1 | 30.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Put | | 6,057.00000 | 6,050 | 30.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 26.00000 | 25 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 3,032.00000 | 3,024 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 24.00000 | 23 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 3,130.00000 | 3,122 | 30.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Call | | | 1.00000 | 1 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Put | | | 5,707.00000 | 5,700 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Call | | | 85.00000 | 84 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Put | | | 1,541.00000 | 1,533 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Call | | | 1.00000 | 1 | 30.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Put | | | 6,107.00000 | 6,100 | 30.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Call | | | 1.00000 | 1 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Put | | | 5,608.00000 | 5,600 | 31.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Call | | | 28.00000 | 28 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Put | | | 2,884.00000 | 2,877 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Call | | | 2.00000 | 2 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Put | | | 5,458.00000 | 5,451 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 29.00000 | 29 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 2,836.00000 | 2,828 | 29.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Call | | | 2.00000 | 2 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Put | | | 5,408.00000 | 5,401 | 31.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Call | | | 2.00000 | 2 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Put | | | 5,308.00000 | 5,301 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 33.00000 | 32 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 2,689.00000 | 2,681 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | | 30.00000 | 30 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | | 2,787.00000 | 2,779 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Call | | | 2.00000 | 2 | 31.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Put | | | 5,358.00000 | 5,351 | 31.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Call | | | 38.00000 | 38 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Put | | | 2,494.00000 | 2,487 | 28.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Call | | | 4.00000 | 4 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Put | | | 4,960.00000 | 4,953 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 45.00000 | 45 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 2,301.00000 | 2,294 | 27.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Call | | | 4.00000 | 4 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Put | | | 4,861.00000 | 4,853 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Call | | | 233.00000 | 229 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Put | | | 639.00000 | 628 | 20.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 5.00000 | 5 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 4,811.00000 | 4,804 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | | 35.00000 | 35 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 2,592.00000 | 2,584 | 28.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 33.00000 | 32 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 2,689.00000 | 2,681 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Call | | | 3.00000 | 3 | 31.50 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 12.70 | Put | | | 5,159.00000 | 5,152 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 43.00000 | 43 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 2,349.00000 | 2,342 | 27.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Call | | | 4.00000 | 4 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Put | | | 4,910.00000 | 4,903 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 49.00000 | 49 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 2,205.00000 | 2,198 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | | 60.00000 | 59 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | | 1,966.00000 | 1,958 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | | 5.00000 | 5 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | | 4,811.00000 | 4,804 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 64.00000 | 64 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 1,870.00000 | 1,863 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Call | | | 5.00000 | 5 | 31.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Put | | | 4,712.00000 | 4,704 | 31.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Call | | | 3,894.00000 | 3,901 | 32.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.65 | Put | | | 0.00000 | 0 | 32.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Call | | | 2,396.00000 | 2,403 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.15 | Put | | | 2.00000 | 2 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Call | | | 953.00000 | 954 | 17.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.65 | Put | | | 60.00000 | 53 | 17.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Call | | | 3.00000 | 3 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.65 | Put | | | 5,109.00000 | 5,102 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 8,106.00000 | 8,099 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Call | | | 4,144.00000 | 4,151 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.40 | Put | | | 0.00000 | 0 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Call | | | 2,645.00000 | 2,652 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.90 | Put | | | 1.00000 | 1 | 25.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Call | | | 1,177.00000 | 1,180 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.40 | Put | | | 33.00000 | 29 | 18.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Call | | | 0.00000 | 0 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.40 | Put | | | 7,856.00000 | 7,849 | 33.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Call | | | 489.00000 | 486 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.30 | Put | | | 245.00000 | 235 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 78.00000 | 77 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 1,634.00000 | 1,626 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 72.00000 | 71 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 1,728.00000 | 1,720 | 25.47 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 53.00000 | 53 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 2,109.00000 | 2,102 | 27.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Call | | | 8.00000 | 7 | 32.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.00 | Put | | | 4,464.00000 | 4,456 | 32.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Call | | | 2,446.00000 | 2,453 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.10 | Put | | | 2.00000 | 2 | 24.79 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 6.10 | Call | | | 1,461.00000 | 1,467 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.10 | Put | | | 18.00000 | 16 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Call | | | 613.00000 | 611 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.10 | Put | | | 169.00000 | 160 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Call | | | 7.00000 | 7 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.10 | Put | | | 4,563.00000 | 4,556 | 32.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Call | | | 2.00000 | 1 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.10 | Put | | | 5,558.00000 | 5,550 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Call | | | 2,595.00000 | 2,602 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.95 | Put | | | 2.00000 | 1 | 25.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Call | | | 1,607.00000 | 1,612 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.95 | Put | | | 13.00000 | 11 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Call | | | 1,655.00000 | 1,661 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.90 | Put | | | 11.00000 | 10 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Call | | | 755.00000 | 753 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.90 | Put | | | 111.00000 | 102 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Call | | | 2,695.00000 | 2,702 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.85 | Put | | | 1.00000 | 1 | 26.18 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Call | | | 1,704.00000 | 1,710 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.85 | Put | | | 10.00000 | 9 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.05 | Call | | | 2,496.00000 | 2,503 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.05 | Put | | | 2.00000 | 2 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.05 | Call | | | 1,510.00000 | 1,515 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.05 | Put | | | 16.00000 | 14 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.05 | Call | | | 647.00000 | 645 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.05 | Put | | | 153.00000 | 144 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.75 | Call | | | 2,795.00000 | 2,802 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.75 | Put | | | 1.00000 | 1 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.75 | Call | | | 1,802.00000 | 1,808 | 21.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.75 | Put | | | 8.00000 | 7 | 21.42 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.75 | Call | | | 871.00000 | 871 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.75 | Put | | | 77.00000 | 70 | 18.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Call | | | 2,845.00000 | 2,852 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Put | | | 1.00000 | 1 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Call | | | 1,851.00000 | 1,858 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Put | | | 7.00000 | 7 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Call | | | 912.00000 | 912 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Put | | | 68.00000 | 61 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.20 | Call | | | 6.00000 | 6 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.20 | Put | | | 4,662.00000 | 4,655 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Call | | | 2,995.00000 | 3,002 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Put | | | 1.00000 | 1 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Call | | | 1,999.00000 | 2,006 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Put | | | 5.00000 | 5 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.55 | Call | | | 1,039.00000 | 1,041 | 17.92 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 6.55 | Put | | | 45.00000 | 40 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.05 | Call | | | 2.00000 | 2 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.05 | Put | | | 5,508.00000 | 5,501 | 31.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.50 | Call | | | 3,045.00000 | 3,052 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.50 | Put | | | 1.00000 | 1 | 28.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.50 | Call | | | 2,048.00000 | 2,055 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.50 | Put | | | 5.00000 | 4 | 22.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.50 | Call | | | 1,085.00000 | 1,087 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.50 | Put | | | 41.00000 | 36 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.40 | Call | | | 3,144.00000 | 3,151 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.40 | Put | | | 0.00000 | 0 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.40 | Call | | | 2,148.00000 | 2,154 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.40 | Put | | | 4.00000 | 3 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.40 | Call | | | 434.00000 | 430 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.40 | Put | | | 290.00000 | 279 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Call | | | 3,094.00000 | 3,101 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Put | | | 1.00000 | 0 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Call | | | 2,098.00000 | 2,105 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Put | | | 4.00000 | 4 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Call | | | 1,131.00000 | 1,134 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Put | | | 37.00000 | 33 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Call | | | 408.00000 | 404 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.45 | Put | | | 314.00000 | 303 | 18.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.60 | Call | | | 2,945.00000 | 2,952 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.60 | Put | | | 1.00000 | 1 | 27.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.60 | Call | | | 1,950.00000 | 1,956 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.60 | Put | | | 6.00000 | 5 | 22.07 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.60 | Call | | | 996.00000 | 997 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.60 | Put | | | 52.00000 | 46 | 17.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.35 | Call | | | 3,194.00000 | 3,201 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.35 | Put | | | 0.00000 | 0 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.35 | Call | | | 2,197.00000 | 2,204 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.35 | Put | | | 3.00000 | 3 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.35 | Call | | | 1,224.00000 | 1,228 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.35 | Put | | | 30.00000 | 27 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.35 | Call | | | 461.00000 | 457 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.35 | Put | | | 267.00000 | 256 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.20 | Call | | | 3,344.00000 | 3,351 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.20 | Put | | | 0.00000 | 0 | 29.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.20 | Call | | | 2,346.00000 | 2,353 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.20 | Put | | | 3.00000 | 2 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.20 | Call | | | 1,366.00000 | 1,370 | 19.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.20 | Put | | | 22.00000 | 19 | 19.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.10 | Call | | | 3,444.00000 | 3,451 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.10 | Put | | | 0.00000 | 0 | 30.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 12.60 | Call | | 3.00000 | 3 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.60 | Put | | 5,059.00000 | 5,052 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.10 | Call | | 1.00000 | 1 | 31.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.10 | Put | | 6,557.00000 | 6,550 | 31.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.10 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.10 | Put | | 8,556.00000 | 8,549 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.20 | Call | | 1.00000 | 0 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.20 | Put | | 6,657.00000 | 6,649 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.20 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.20 | Put | | 8,656.00000 | 8,649 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.30 | Call | | 3,244.00000 | 3,251 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.30 | Put | | 0.00000 | 0 | 29.21 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.30 | Call | | 2,247.00000 | 2,254 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.30 | Put | | 3.00000 | 3 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.30 | Call | | 1,271.00000 | 1,275 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.30 | Put | | 27.00000 | 24 | 19.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.30 | Call | | 0.00000 | 0 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.30 | Put | | 6,757.00000 | 6,749 | 31.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.30 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.30 | Put | | 8,756.00000 | 8,749 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.40 | Call | | 0.00000 | 0 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.40 | Put | | 6,857.00000 | 6,849 | 32.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.40 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.40 | Put | | 8,856.00000 | 8,849 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.35 | Call | | 0.00000 | 0 | 32.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.35 | Put | | 6,807.00000 | 6,799 | 32.05 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.35 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.35 | Put | | 8,806.00000 | 8,799 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.55 | Call | | 0.00000 | 0 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.55 | Put | | 7,007.00000 | 6,999 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.55 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.55 | Put | | 9,006.00000 | 8,999 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.60 | Call | | 0.00000 | 0 | 32.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.60 | Put | | 7,057.00000 | 7,049 | 32.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.60 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.60 | Put | | 9,056.00000 | 9,049 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.65 | Call | | 2,895.00000 | 2,902 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.65 | Put | | 1.00000 | 1 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.65 | Call | | 1,900.00000 | 1,907 | 21.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.65 | Put | | 6.00000 | 6 | 21.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.65 | Call | | 0.00000 | 0 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.65 | Put | | 7,107.00000 | 7,099 | 32.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.65 | Call | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.65 | Put | | 9,106.00000 | 9,099 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.45 | Call | | 0.00000 | 0 | 32.22 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 14.45 | Put | | | 6,907.00000 | 6,899 | 32.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.45 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.45 | Put | | | 8,906.00000 | 8,899 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.15 | Call | | | 3,394.00000 | 3,401 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.15 | Put | | | 0.00000 | 0 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.15 | Call | | | 1,413.00000 | 1,418 | 19.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.15 | Put | | | 20.00000 | 17 | 19.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.15 | Call | | | 581.00000 | 578 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.15 | Put | | | 187.00000 | 177 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.15 | Call | | | 6.00000 | 6 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.15 | Put | | | 4,612.00000 | 4,605 | 31.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.15 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.15 | Put | | | 8,606.00000 | 8,599 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.05 | Call | | | 3,494.00000 | 3,501 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.05 | Put | | | 0.00000 | 0 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.05 | Call | | | 1.00000 | 1 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.05 | Put | | | 6,507.00000 | 6,500 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.05 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.05 | Put | | | 8,506.00000 | 8,499 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.00 | Call | | | 3,544.00000 | 3,551 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.00 | Put | | | 0.00000 | 0 | 30.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.00 | Call | | | 2,546.00000 | 2,553 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.00 | Put | | | 2.00000 | 2 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.00 | Call | | | 1,558.00000 | 1,564 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.00 | Put | | | 14.00000 | 13 | 20.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.00 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.00 | Put | | | 8,456.00000 | 8,449 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.25 | Call | | | 3,294.00000 | 3,301 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.25 | Put | | | 0.00000 | 0 | 29.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.25 | Call | | | 2,297.00000 | 2,304 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.25 | Put | | | 3.00000 | 3 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.25 | Call | | | 1,318.00000 | 1,323 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.25 | Put | | | 24.00000 | 22 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.25 | Call | | | 519.00000 | 515 | 18.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.25 | Put | | | 225.00000 | 214 | 18.43 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.25 | Call | | | 1.00000 | 0 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.25 | Put | | | 6,707.00000 | 6,699 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.25 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.25 | Put | | | 8,706.00000 | 8,699 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.50 | Call | | | 0.00000 | 0 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.50 | Put | | | 6,957.00000 | 6,949 | 32.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.50 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 16.50 | Put | | | 8,956.00000 | 8,949 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.90 | Call | | | 3,644.00000 | 3,651 | 31.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.90 | Put | | | 0.00000 | 0 | 31.39 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 15.90 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.90 | Put | | | 8,356.00000 | 8,349 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.85 | Call | | | 3,694.00000 | 3,701 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.85 | Put | | | 0.00000 | 0 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.85 | Call | | | 1.00000 | 1 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.85 | Put | | | 6,307.00000 | 6,300 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.85 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.85 | Put | | | 8,306.00000 | 8,299 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.80 | Call | | | 3,744.00000 | 3,751 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.80 | Put | | | 0.00000 | 0 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.80 | Call | | | 2,745.00000 | 2,752 | 26.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.80 | Put | | | 1.00000 | 1 | 26.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.80 | Call | | | 1,753.00000 | 1,759 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.80 | Put | | | 9.00000 | 8 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.80 | Call | | | 831.00000 | 831 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.80 | Put | | | 87.00000 | 80 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.80 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.80 | Put | | | 8,256.00000 | 8,249 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.70 | Call | | | 3,844.00000 | 3,851 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.70 | Put | | | 0.00000 | 0 | 32.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Call | | | 2,845.00000 | 2,852 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.70 | Put | | | 1.00000 | 1 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Call | | | 1,851.00000 | 1,858 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.70 | Put | | | 7.00000 | 7 | 21.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Call | | | 912.00000 | 912 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.70 | Put | | | 68.00000 | 61 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.70 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.70 | Put | | | 8,156.00000 | 8,149 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.55 | Call | | | 3,994.00000 | 4,001 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Call | | | 2,995.00000 | 3,002 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.55 | Put | | | 1.00000 | 1 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Call | | | 1,999.00000 | 2,006 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.55 | Put | | | 5.00000 | 5 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.55 | Call | | | 1,039.00000 | 1,041 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.55 | Put | | | 45.00000 | 40 | 17.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.55 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.55 | Put | | | 8,006.00000 | 7,999 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.60 | Call | | | 3,944.00000 | 3,951 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.60 | Put | | | 0.00000 | 0 | 33.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.60 | Call | | | 0.00000 | 0 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.60 | Put | | | 8,056.00000 | 8,049 | 34.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.50 | Call | | | 4,044.00000 | 4,051 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.50 | Call | | | 0.00000 | 0 | 33.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 15.50 | Put | | 7,956.00000 | 7,949 | 33.94 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.45 | Call | | 4,094.00000 | 4,101 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 3.45 | Put | | 0.00000 | 0 | 33.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Call | | 3,094.00000 | 3,101 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 4.45 | Put | | 1.00000 | 0 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Call | | 2,098.00000 | 2,105 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 5.45 | Put | | 4.00000 | 4 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Call | | 1,131.00000 | 1,134 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 6.45 | Put | | 37.00000 | 33 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.45 | Call | | 0.00000 | 0 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 15.45 | Put | | 7,906.00000 | 7,899 | 33.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | | | 7.67720 | 7.67050 | | 18.72 | 23,031.60 | 3 | 17,210.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Call | | 882.00000 | 879 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Put | | 162.00000 | 152 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Call | | 503.00000 | 497 | 18.66 | 49,700,000.00 | 100 | 390.00 |
| \$ / R On 14/06/2010 Currency Future | 7.60 | Put | | 432.00000 | 420 | 18.66 | 0.00 | 0 | 130.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Call | | 480.00000 | 474 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Put | | 459.00000 | 447 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.50 | Call | | 246.00000 | 243 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.50 | Put | | 1,076.00000 | 1,065 | 21.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Call | | 460.00000 | 455 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Put | | 490.00000 | 478 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Call | | 442.00000 | 437 | 19.06 | 0.00 | 0 | 233.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Put | | 521.00000 | 509 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Call | | 718.00000 | 713 | 18.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.20 | Put | | 247.00000 | 236 | 18.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Call | | 361.00000 | 356 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Put | | 690.00000 | 679 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.15 | Call | | 749.00000 | 745 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.15 | Put | | 228.00000 | 218 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Call | | 424.00000 | 419 | 19.23 | 0.00 | 0 | 200.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Put | | 554.00000 | 542 | 19.23 | 0.00 | 0 | 300.00 |
| \$ / R On 14/06/2010 Currency Future | 9.10 | Call | | 164.00000 | 162 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.10 | Put | | 1,593.00000 | 1,585 | 23.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Call | | 460.00000 | 455 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Put | | 490.00000 | 478 | 18.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Call | | 424.00000 | 419 | 19.23 | 0.00 | 0 | 21,795.00 |
| \$ / R On 14/06/2010 Currency Future | 7.80 | Put | | 554.00000 | 542 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Call | | 376.00000 | 371 | 19.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Put | | 655.00000 | 643 | 19.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Call | | 347.00000 | 342 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Put | | 726.00000 | 715 | 20.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.85 | Call | | 407.00000 | 402 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.85 | Put | | 587.00000 | 575 | 19.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.25 | Call | | 297.00000 | 293 | 20.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 8.25 | Put | | 876.00000 | 865 | 20.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.30 | Call | | 286.00000 | 282 | 20.93 | 0.00 | 0 | 140.00 |
| \$ / R On 14/06/2010 Currency Future | 8.30 | Put | | 915.00000 | 904 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Call | | 376.00000 | 371 | 19.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.95 | Put | | 655.00000 | 643 | 19.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Call | | 35.00000 | 35 | 31.58 | 0.00 | 0 | 29,759.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Put | | 4,514.00000 | 4,507 | 31.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.40 | Call | | 21.00000 | 20 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.40 | Put | | 5,750.00000 | 5,743 | 33.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 17.50 | Call | | 2.00000 | 1 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 17.50 | Put | | 9,831.00000 | 9,824 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.90 | Call | | 391.00000 | 386 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.90 | Put | | 621.00000 | 609 | 19.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 137.00000 | 135 | 24.67 | 0.00 | 0 | 3,163.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,866.00000 | 1,858 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Call | | 96.00000 | 96 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Put | | 2,426.00000 | 2,419 | 26.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.40 | Call | | 265.00000 | 261 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.40 | Put | | 995.00000 | 984 | 21.27 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Call | | 321.00000 | 316 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Put | | 800.00000 | 789 | 20.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Call | | 309.00000 | 304 | 20.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Put | | 838.00000 | 827 | 20.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Call | | 275.00000 | 271 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Put | | 955.00000 | 944 | 21.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.60 | Call | | 229.00000 | 226 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.60 | Put | | 1,159.00000 | 1,149 | 21.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.45 | Call | | 255.00000 | 252 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.45 | Put | | 1,035.00000 | 1,025 | 21.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.55 | Call | | 238.00000 | 234 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.55 | Put | | 1,117.00000 | 1,107 | 21.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.65 | Call | | 221.00000 | 218 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.65 | Put | | 1,201.00000 | 1,191 | 22.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Call | | 154.00000 | 152 | 23.99 | 0.00 | 0 | 21,795.00 |
| \$ / R On 14/06/2010 Currency Future | 9.20 | Put | | 1,683.00000 | 1,675 | 23.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.70 | Call | | 214.00000 | 211 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.70 | Put | | 1,243.00000 | 1,233 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.80 | Call | | 199.00000 | 197 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.80 | Put | | 1,329.00000 | 1,319 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.75 | Call | | 206.00000 | 203 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.75 | Put | | 1,286.00000 | 1,276 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Call | | 193.00000 | 190 | 22.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.85 | Put | | 1,372.00000 | 1,363 | 22.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Call | | 175.00000 | 172 | 23.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.00 | Put | | 1,504.00000 | 1,495 | 23.31 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 8.90 | Call | | 186.00000 | 184 | 22.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.90 | Put | | 1,416.00000 | 1,407 | 22.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Call | | 169.00000 | 167 | 23.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.05 | Put | | 1,549.00000 | 1,540 | 23.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Call | | 159.00000 | 157 | 23.82 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Put | | 1,638.00000 | 1,630 | 23.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Call | | 180.00000 | 178 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.95 | Put | | 1,460.00000 | 1,451 | 23.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Call | | 129.00000 | 128 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Put | | 1,959.00000 | 1,951 | 25.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Call | | 119.00000 | 118 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Put | | 2,098.00000 | 2,091 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | 126.00000 | 125 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | 2,005.00000 | 1,997 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Call | | 112.00000 | 111 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Put | | 2,191.00000 | 2,184 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Call | | 122.00000 | 121 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Put | | 2,052.00000 | 2,044 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Call | | 39.00000 | 39 | 31.15 | 0.00 | 0 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Put | | 4,269.00000 | 4,262 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Call | | 115.00000 | 115 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Put | | 2,145.00000 | 2,137 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Call | | 89.00000 | 88 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Put | | 2,568.00000 | 2,561 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | 77.00000 | 77 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | 2,807.00000 | 2,800 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Call | | 86.00000 | 86 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Put | | 2,616.00000 | 2,608 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | 94.00000 | 93 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | 2,473.00000 | 2,466 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | 137.00000 | 135 | 24.67 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | 1,866.00000 | 1,858 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | 108.00000 | 108 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | 2,238.00000 | 2,231 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | 102.00000 | 101 | 26.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | 2,332.00000 | 2,324 | 26.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Call | | 91.00000 | 90 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Put | | 2,521.00000 | 2,513 | 26.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | 82.00000 | 81 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | 2,711.00000 | 2,704 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Call | | 31.00000 | 31 | 32.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Put | | 4,761.00000 | 4,754 | 32.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | 105.00000 | 105 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | 2,285.00000 | 2,277 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | 99.00000 | 99 | 26.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 2,379.00000 | 2,371 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Call | | | 84.00000 | 83 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Put | | | 2,663.00000 | 2,656 | 27.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 79.00000 | 79 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 2,759.00000 | 2,752 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Call | | | 30.00000 | 30 | 32.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Put | | | 4,810.00000 | 4,803 | 32.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | | 102.00000 | 101 | 26.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | | 2,332.00000 | 2,324 | 26.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | | 82.00000 | 81 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | | 2,711.00000 | 2,704 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Call | | | 73.00000 | 73 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Put | | | 2,903.00000 | 2,896 | 27.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Call | | | 28.00000 | 28 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Put | | | 4,958.00000 | 4,951 | 32.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 94.00000 | 93 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 2,473.00000 | 2,466 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 79.00000 | 79 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 2,759.00000 | 2,752 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Call | | | 75.00000 | 75 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Put | | | 2,855.00000 | 2,848 | 27.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Call | | | 72.00000 | 71 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Put | | | 2,951.00000 | 2,944 | 27.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Call | | | 68.00000 | 68 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Put | | | 3,048.00000 | 3,040 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 27.00000 | 26 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 5,106.00000 | 5,099 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 105.00000 | 105 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 2,285.00000 | 2,277 | 26.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Call | | | 29.00000 | 29 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Put | | | 4,909.00000 | 4,902 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 133.00000 | 132 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,912.00000 | 1,904 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 99.00000 | 99 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 2,379.00000 | 2,371 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 108.00000 | 108 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 2,238.00000 | 2,231 | 25.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Call | | | 34.00000 | 34 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Put | | | 4,563.00000 | 4,557 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 141.00000 | 139 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 1,820.00000 | 1,812 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 133.00000 | 132 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 1,912.00000 | 1,904 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Call | | | 33.00000 | 33 | 31.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.25 | Put | | | 4,613.00000 | 4,606 | 31.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.30 | Call | | | 145.00000 | 143 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.30 | Put | | | 1,774.00000 | 1,766 | 24.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Call | | | 3,921.00000 | 3,928 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.75 | Put | | | 1.00000 | 1 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Call | | | 2,427.00000 | 2,433 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.25 | Put | | | 6.00000 | 6 | 21.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Call | | | 1,030.00000 | 1,028 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.75 | Put | | | 109.00000 | 101 | 17.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Call | | | 52.00000 | 52 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.25 | Put | | | 3,631.00000 | 3,624 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Call | | | 13.00000 | 13 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.25 | Put | | | 6,593.00000 | 6,586 | 34.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Call | | | 5.00000 | 5 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.75 | Put | | | 8,085.00000 | 8,078 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Call | | | 4,171.00000 | 4,177 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Call | | | 2,675.00000 | 2,681 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.00 | Put | | | 5.00000 | 4 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Call | | | 1,238.00000 | 1,239 | 17.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.50 | Put | | | 67.00000 | 61 | 17.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Call | | | 58.00000 | 57 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.00 | Put | | | 3,387.00000 | 3,380 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Call | | | 30.00000 | 29 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.50 | Put | | | 4,859.00000 | 4,852 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Call | | | 15.00000 | 15 | 34.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.00 | Put | | | 6,345.00000 | 6,338 | 34.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Call | | | 6.00000 | 6 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.50 | Put | | | 7,836.00000 | 7,829 | 34.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Call | | | 630.00000 | 625 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.35 | Put | | | 310.00000 | 298 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Call | | | 149.00000 | 148 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.25 | Put | | | 1,729.00000 | 1,720 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | | 126.00000 | 125 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | | 2,005.00000 | 1,997 | 25.18 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Call | | | 40.00000 | 40 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.85 | Put | | | 4,220.00000 | 4,213 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Call | | | 2,476.00000 | 2,483 | 22.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.20 | Put | | | 6.00000 | 6 | 22.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Call | | | 1,508.00000 | 1,511 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.20 | Put | | | 37.00000 | 34 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Call | | | 53.00000 | 53 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.20 | Put | | | 3,582.00000 | 3,575 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Call | | | 22.00000 | 22 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.20 | Put | | | 5,552.00000 | 5,545 | 33.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.00 | Call | | | 1,695.00000 | 1,700 | 18.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.00 | Put | | | 24.00000 | 22 | 18.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Call | | | 847.00000 | 844 | 17.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.00 | Put | | | 177.00000 | 167 | 17.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Call | | | 37.00000 | 37 | 31.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.00 | Put | | | 4,367.00000 | 4,360 | 31.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Call | | | 24.00000 | 24 | 33.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.00 | Put | | | 5,354.00000 | 5,347 | 33.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Call | | | 50.00000 | 50 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.35 | Put | | | 3,729.00000 | 3,722 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Call | | | 32.00000 | 31 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.35 | Put | | | 4,711.00000 | 4,704 | 31.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Call | | | 21.00000 | 21 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.35 | Put | | | 5,701.00000 | 5,694 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Call | | | 2,725.00000 | 2,731 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Put | | | 4.00000 | 4 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Call | | | 1,742.00000 | 1,747 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Put | | | 22.00000 | 20 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Call | | | 48.00000 | 48 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.45 | Put | | | 3,827.00000 | 3,820 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Call | | | 20.00000 | 20 | 33.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.45 | Put | | | 5,800.00000 | 5,793 | 33.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.10 | Call | | | 2,576.00000 | 2,582 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.10 | Put | | | 5.00000 | 5 | 22.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.10 | Call | | | 1,601.00000 | 1,605 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.10 | Put | | | 30.00000 | 28 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.10 | Call | | | 781.00000 | 777 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.10 | Put | | | 210.00000 | 200 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.10 | Call | | | 334.00000 | 329 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.10 | Put | | | 763.00000 | 752 | 20.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.60 | Call | | | 70.00000 | 69 | 27.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.60 | Put | | | 2,999.00000 | 2,992 | 27.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.60 | Call | | | 45.00000 | 45 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.60 | Put | | | 3,975.00000 | 3,968 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.60 | Call | | | 19.00000 | 19 | 34.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.60 | Put | | | 5,949.00000 | 5,942 | 34.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.15 | Call | | | 2,526.00000 | 2,532 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.15 | Put | | | 6.00000 | 5 | 22.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.15 | Call | | | 1,554.00000 | 1,558 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.15 | Put | | | 34.00000 | 31 | 18.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.65 | Call | | | 44.00000 | 44 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.65 | Put | | | 4,024.00000 | 4,017 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.65 | Call | | | 28.00000 | 28 | 32.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.65 | Put | | | 5,007.00000 | 5,000 | 32.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.65 | Call | | | 19.00000 | 19 | 34.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.65 | Put | | | 5,998.00000 | 5,992 | 34.20 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.70 | Call | | | 66.00000 | 66 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Put | | | 3,096.00000 | 3,089 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.70 | Call | | | 43.00000 | 43 | 30.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.70 | Put | | | 4,073.00000 | 4,066 | 30.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Call | | | 27.00000 | 27 | 32.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Put | | | 5,057.00000 | 5,050 | 32.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.70 | Call | | | 18.00000 | 18 | 34.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.70 | Put | | | 6,048.00000 | 6,041 | 34.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.50 | Call | | | 47.00000 | 47 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.50 | Put | | | 3,876.00000 | 3,869 | 30.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.50 | Call | | | 20.00000 | 20 | 33.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.50 | Put | | | 5,849.00000 | 5,843 | 33.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.90 | Call | | | 2,775.00000 | 2,781 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.90 | Put | | | 4.00000 | 4 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.90 | Call | | | 1,790.00000 | 1,795 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.90 | Put | | | 19.00000 | 18 | 19.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.90 | Call | | | 918.00000 | 915 | 17.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.90 | Put | | | 147.00000 | 138 | 17.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | | 77.00000 | 77 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | | 2,807.00000 | 2,800 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.40 | Call | | | 49.00000 | 49 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.40 | Put | | | 3,778.00000 | 3,771 | 30.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.85 | Call | | | 2,824.00000 | 2,831 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.85 | Put | | | 4.00000 | 3 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.85 | Call | | | 1,838.00000 | 1,843 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.85 | Put | | | 17.00000 | 16 | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.85 | Call | | | 954.00000 | 952 | 17.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.85 | Put | | | 134.00000 | 125 | 17.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Call | | | 2,874.00000 | 2,880 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Put | | | 4.00000 | 3 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Call | | | 1,886.00000 | 1,892 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Put | | | 15.00000 | 14 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Call | | | 992.00000 | 990 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Put | | | 121.00000 | 112 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.30 | Call | | | 51.00000 | 51 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.30 | Put | | | 3,680.00000 | 3,673 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.30 | Call | | | 32.00000 | 32 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.30 | Put | | | 4,662.00000 | 4,655 | 31.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.30 | Call | | | 22.00000 | 21 | 33.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.30 | Put | | | 5,651.00000 | 5,644 | 33.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.65 | Call | | | 3,023.00000 | 3,030 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.65 | Put | | | 3.00000 | 3 | 25.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.65 | Call | | | 2,031.00000 | 2,037 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.65 | Put | | | 11.00000 | 10 | 19.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.65 | Call | | | 1,109.00000 | 1,108 | 17.48 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.65 | Put | | | 88.00000 | 81 | 17.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.15 | Call | | | 54.00000 | 54 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.15 | Put | | | 3,534.00000 | 3,527 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.15 | Call | | | 23.00000 | 23 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.15 | Put | | | 5,502.00000 | 5,495 | 33.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.60 | Call | | | 3,073.00000 | 3,080 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.60 | Put | | | 3.00000 | 2 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.60 | Call | | | 2,081.00000 | 2,087 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.60 | Put | | | 10.00000 | 9 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.60 | Call | | | 1,151.00000 | 1,151 | 17.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.60 | Put | | | 81.00000 | 74 | 17.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.10 | Call | | | 55.00000 | 55 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.10 | Put | | | 3,485.00000 | 3,478 | 29.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.10 | Call | | | 36.00000 | 35 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.10 | Put | | | 4,465.00000 | 4,458 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.10 | Call | | | 23.00000 | 23 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.10 | Put | | | 5,453.00000 | 5,446 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.55 | Call | | | 3,123.00000 | 3,129 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.55 | Put | | | 2.00000 | 2 | 25.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.55 | Call | | | 2,130.00000 | 2,136 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.55 | Put | | | 9.00000 | 9 | 20.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.55 | Call | | | 1,194.00000 | 1,195 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.55 | Put | | | 74.00000 | 67 | 17.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.55 | Call | | | 526.00000 | 521 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.55 | Put | | | 406.00000 | 394 | 18.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.05 | Call | | | 57.00000 | 56 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.05 | Put | | | 3,436.00000 | 3,429 | 29.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.05 | Call | | | 36.00000 | 36 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.05 | Put | | | 4,416.00000 | 4,409 | 31.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.05 | Call | | | 24.00000 | 23 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.05 | Put | | | 5,403.00000 | 5,396 | 33.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.50 | Call | | | 3,173.00000 | 3,179 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.50 | Put | | | 2.00000 | 2 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.50 | Call | | | 2,179.00000 | 2,185 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.50 | Put | | | 9.00000 | 8 | 20.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.50 | Call | | | 551.00000 | 546 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.50 | Put | | | 380.00000 | 369 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Call | | | 2,974.00000 | 2,980 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Put | | | 3.00000 | 3 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Call | | | 1,983.00000 | 1,989 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Put | | | 12.00000 | 11 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Call | | | 1,069.00000 | 1,068 | 17.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Put | | | 98.00000 | 90 | 17.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.50 | Call | | | 11.00000 | 11 | 34.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.50 | Put | | | 6,841.00000 | 6,834 | 34.42 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 11.55 | Call | | | 46.00000 | 46 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.55 | Put | | | 3,926.00000 | 3,919 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.55 | Call | | | 11.00000 | 11 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.55 | Put | | | 6,890.00000 | 6,883 | 34.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.60 | Call | | | 11.00000 | 10 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.60 | Put | | | 6,940.00000 | 6,933 | 34.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.30 | Call | | | 3,372.00000 | 3,379 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.30 | Put | | | 2.00000 | 1 | 26.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.30 | Call | | | 2,377.00000 | 2,384 | 21.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.30 | Put | | | 7.00000 | 6 | 21.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.30 | Call | | | 1,416.00000 | 1,419 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.30 | Put | | | 46.00000 | 42 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.30 | Call | | | 658.00000 | 654 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.30 | Put | | | 288.00000 | 277 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.80 | Call | | | 26.00000 | 26 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.80 | Put | | | 5,156.00000 | 5,149 | 32.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.30 | Call | | | 13.00000 | 12 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.30 | Put | | | 6,642.00000 | 6,635 | 34.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.25 | Call | | | 3,422.00000 | 3,429 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.25 | Put | | | 2.00000 | 1 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.25 | Call | | | 1,462.00000 | 1,465 | 18.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.25 | Put | | | 41.00000 | 38 | 18.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.25 | Call | | | 688.00000 | 683 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.25 | Put | | | 267.00000 | 256 | 18.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.25 | Call | | | 4.00000 | 4 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.25 | Put | | | 8,583.00000 | 8,576 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.35 | Call | | | 3,322.00000 | 3,329 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.35 | Put | | | 2.00000 | 2 | 26.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.35 | Call | | | 2,328.00000 | 2,334 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.35 | Put | | | 7.00000 | 7 | 21.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.35 | Call | | | 1,371.00000 | 1,373 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.35 | Put | | | 50.00000 | 46 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.35 | Call | | | 12.00000 | 12 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.35 | Put | | | 6,692.00000 | 6,685 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.35 | Call | | | 4.00000 | 3 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.35 | Put | | | 8,683.00000 | 8,676 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.45 | Call | | | 3,223.00000 | 3,229 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.45 | Put | | | 2.00000 | 2 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.45 | Call | | | 2,229.00000 | 2,235 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.45 | Put | | | 8.00000 | 8 | 20.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.45 | Call | | | 1,282.00000 | 1,283 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.45 | Put | | | 61.00000 | 56 | 17.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.45 | Call | | | 576.00000 | 571 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.45 | Put | | | 356.00000 | 344 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.45 | Call | | | 12.00000 | 11 | 34.41 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 14.45 | Put | | 6,791.00000 | 6,784 | 34.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.45 | Call | | 3.00000 | 3 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.45 | Put | | 8,783.00000 | 8,776 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.55 | Call | | 3.00000 | 3 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.55 | Put | | 8,883.00000 | 8,876 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.50 | Call | | 3.00000 | 3 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.50 | Put | | 8,833.00000 | 8,826 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Call | | 66.00000 | 66 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.70 | Put | | 3,096.00000 | 3,089 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Call | | 27.00000 | 27 | 32.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.70 | Put | | 5,057.00000 | 5,050 | 32.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Call | | 10.00000 | 10 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Put | | 7,039.00000 | 7,032 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.70 | Call | | 3.00000 | 3 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.70 | Put | | 9,032.00000 | 9,025 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Call | | 10.00000 | 10 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.70 | Put | | 7,039.00000 | 7,032 | 34.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.75 | Call | | 2,924.00000 | 2,930 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.75 | Put | | 3.00000 | 3 | 24.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.75 | Call | | 1,934.00000 | 1,940 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.75 | Put | | 14.00000 | 13 | 19.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.75 | Call | | 65.00000 | 64 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.75 | Put | | 3,144.00000 | 3,137 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.75 | Call | | 10.00000 | 9 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.75 | Put | | 7,089.00000 | 7,082 | 34.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.75 | Call | | 3.00000 | 2 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.75 | Put | | 9,082.00000 | 9,075 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.80 | Call | | 63.00000 | 63 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.80 | Put | | 3,193.00000 | 3,186 | 28.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.80 | Call | | 9.00000 | 9 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.80 | Put | | 7,139.00000 | 7,132 | 34.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.80 | Call | | 3.00000 | 2 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.80 | Put | | 9,132.00000 | 9,125 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.60 | Call | | 3.00000 | 3 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.60 | Put | | 8,932.00000 | 8,926 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.30 | Call | | 4.00000 | 3 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.30 | Put | | 8,633.00000 | 8,626 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.20 | Call | | 3,472.00000 | 3,478 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.20 | Put | | 1.00000 | 1 | 27.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.20 | Call | | 14.00000 | 13 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.20 | Put | | 6,543.00000 | 6,536 | 34.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.20 | Call | | 4.00000 | 4 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.20 | Put | | 8,533.00000 | 8,526 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.15 | Call | | 3,522.00000 | 3,528 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.15 | Put | | 1.00000 | 1 | 27.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 14.15 | Call | | | 14.00000 | 14 | 34.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.15 | Put | | | 6,493.00000 | 6,486 | 34.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.15 | Call | | | 4.00000 | 4 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.15 | Put | | | 8,484.00000 | 8,477 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.05 | Call | | | 3,622.00000 | 3,628 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.05 | Put | | | 1.00000 | 1 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.05 | Call | | | 2,625.00000 | 2,632 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.05 | Put | | | 5.00000 | 5 | 22.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.05 | Call | | | 1,648.00000 | 1,652 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.05 | Put | | | 27.00000 | 25 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.05 | Call | | | 814.00000 | 810 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.05 | Put | | | 193.00000 | 183 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.05 | Call | | | 15.00000 | 14 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 14.05 | Put | | | 6,394.00000 | 6,387 | 34.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.05 | Call | | | 4.00000 | 4 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.05 | Put | | | 8,384.00000 | 8,377 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.00 | Call | | | 3,671.00000 | 3,678 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.00 | Put | | | 1.00000 | 1 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.00 | Call | | | 4.00000 | 4 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 16.00 | Put | | | 8,334.00000 | 8,327 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.90 | Call | | | 3,771.00000 | 3,778 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.90 | Put | | | 1.00000 | 1 | 29.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.90 | Call | | | 16.00000 | 16 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.90 | Put | | | 6,246.00000 | 6,239 | 34.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.90 | Call | | | 5.00000 | 4 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.90 | Put | | | 8,234.00000 | 8,227 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.85 | Call | | | 3,821.00000 | 3,828 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.85 | Put | | | 1.00000 | 1 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.85 | Call | | | 17.00000 | 16 | 34.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.85 | Put | | | 6,196.00000 | 6,189 | 34.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.85 | Call | | | 5.00000 | 5 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.85 | Put | | | 8,184.00000 | 8,177 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.95 | Call | | | 3,721.00000 | 3,728 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.95 | Put | | | 1.00000 | 1 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Call | | | 2,725.00000 | 2,731 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.95 | Put | | | 4.00000 | 4 | 23.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Call | | | 1,742.00000 | 1,747 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.95 | Put | | | 22.00000 | 20 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Call | | | 882.00000 | 879 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.95 | Put | | | 162.00000 | 152 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.95 | Call | | | 38.00000 | 38 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.95 | Put | | | 4,318.00000 | 4,311 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.95 | Call | | | 16.00000 | 15 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.95 | Put | | | 6,295.00000 | 6,288 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.95 | Call | | | 5.00000 | 4 | 34.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 15.95 | Put | | 8,284.00000 | 8,277 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.80 | Call | | 3,871.00000 | 3,878 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.80 | Put | | 1.00000 | 1 | 29.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Call | | 2,874.00000 | 2,880 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.80 | Put | | 4.00000 | 3 | 24.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Call | | 1,886.00000 | 1,892 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.80 | Put | | 15.00000 | 14 | 19.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Call | | 992.00000 | 990 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.80 | Put | | 121.00000 | 112 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.80 | Call | | 41.00000 | 41 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.80 | Put | | 4,171.00000 | 4,164 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.80 | Call | | 17.00000 | 17 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.80 | Put | | 6,147.00000 | 6,140 | 34.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.80 | Call | | 5.00000 | 5 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.80 | Put | | 8,135.00000 | 8,128 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.75 | Call | | 42.00000 | 42 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.75 | Put | | 4,122.00000 | 4,115 | 30.89 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.75 | Call | | 18.00000 | 18 | 34.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 13.75 | Put | | 6,097.00000 | 6,090 | 34.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.70 | Call | | 3,971.00000 | 3,978 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.70 | Put | | 1.00000 | 1 | 30.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Call | | 2,974.00000 | 2,980 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 4.70 | Put | | 3.00000 | 3 | 24.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Call | | 1,983.00000 | 1,989 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 5.70 | Put | | 12.00000 | 11 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Call | | 1,069.00000 | 1,068 | 17.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 6.70 | Put | | 98.00000 | 90 | 17.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.70 | Call | | 5.00000 | 5 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.70 | Put | | 8,035.00000 | 8,028 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.65 | Call | | 4,021.00000 | 4,028 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.65 | Put | | 1.00000 | 0 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.65 | Call | | 6.00000 | 5 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.65 | Put | | 7,985.00000 | 7,978 | 34.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.60 | Call | | 4,071.00000 | 4,078 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 3.60 | Put | | 0.00000 | 0 | 30.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.60 | Call | | 6.00000 | 5 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 15.60 | Put | | 7,935.00000 | 7,928 | 34.71 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | | | 7.80390 | 7.79740 | | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.80 | Call | | 567.00000 | 560 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.80 | Put | | 570.00000 | 556 | 18.92 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.70 | Call | | 610.00000 | 603 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.70 | Put | | 513.00000 | 499 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.85 | Call | | 549.00000 | 541 | 19.07 | 0.00 | 0 | 409.00 |
| \$ / R On 13/09/2010 Currency Future | 7.85 | Put | | 601.00000 | 587 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.75 | Call | | 588.00000 | 581 | 18.84 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 7.75 | Put | | 541.00000 | 527 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.95 | Call | | 513.00000 | 506 | 19.36 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.95 | Put | | 666.00000 | 652 | 19.36 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.90 | Call | | 531.00000 | 523 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.90 | Put | | 633.00000 | 619 | 19.22 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.05 | Call | | 481.00000 | 473 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.05 | Put | | 734.00000 | 719 | 19.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.15 | Call | | 451.00000 | 443 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.15 | Put | | 803.00000 | 790 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.85 | Call | | 549.00000 | 541 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.85 | Put | | 601.00000 | 587 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.40 | Call | | 385.00000 | 378 | 20.67 | 0.00 | 0 | 585.00 |
| \$ / R On 13/09/2010 Currency Future | 8.40 | Put | | 988.00000 | 974 | 20.67 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.10 | Call | | 466.00000 | 458 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.10 | Put | | 768.00000 | 754 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.30 | Call | | 410.00000 | 403 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.30 | Put | | 913.00000 | 899 | 20.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.25 | Call | | 423.00000 | 416 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 8.25 | Put | | 876.00000 | 862 | 20.24 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.40 | Call | | 3,401.00000 | 3,407 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.40 | Put | | 3.00000 | 3 | 24.45 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.40 | Call | | 2,412.00000 | 2,417 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.40 | Put | | 15.00000 | 13 | 20.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.40 | Call | | 1,474.00000 | 1,474 | 17.82 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.40 | Put | | 77.00000 | 70 | 17.82 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.40 | Call | | 757.00000 | 750 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.40 | Put | | 359.00000 | 347 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.40 | Call | | 138.00000 | 136 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.40 | Put | | 2,741.00000 | 2,732 | 26.15 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.40 | Call | | 66.00000 | 65 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.40 | Put | | 4,669.00000 | 4,661 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.40 | Call | | 36.00000 | 35 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.40 | Put | | 6,639.00000 | 6,631 | 33.68 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.40 | Call | | 19.00000 | 18 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.40 | Put | | 8,621.00000 | 8,614 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.25 | Call | | 3,550.00000 | 3,556 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.25 | Put | | 2.00000 | 2 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.25 | Call | | 2,559.00000 | 2,565 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.25 | Put | | 12.00000 | 11 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.25 | Call | | 1,607.00000 | 1,608 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.25 | Put | | 59.00000 | 54 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.25 | Call | | 841.00000 | 835 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.25 | Put | | 294.00000 | 282 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.25 | Call | | 148.00000 | 145 | 25.80 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.25 | Put | | 2,601.00000 | 2,591 | 25.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 12.25 | Call | | | 70.00000 | 68 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.25 | Put | | | 4,522.00000 | 4,514 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.25 | Call | | | 38.00000 | 37 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.25 | Put | | | 6,490.00000 | 6,483 | 33.48 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.25 | Call | | | 20.00000 | 20 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.25 | Put | | | 8,473.00000 | 8,466 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.30 | Call | | | 3,500.00000 | 3,506 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.30 | Put | | | 3.00000 | 3 | 24.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.30 | Call | | | 2,510.00000 | 2,515 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.30 | Put | | | 13.00000 | 12 | 20.71 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.30 | Call | | | 1,562.00000 | 1,563 | 17.96 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.30 | Put | | | 65.00000 | 59 | 17.96 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.30 | Call | | | 812.00000 | 806 | 18.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.30 | Put | | | 315.00000 | 302 | 18.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.30 | Call | | | 145.00000 | 142 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.30 | Put | | | 2,647.00000 | 2,638 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.30 | Call | | | 69.00000 | 67 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.30 | Put | | | 4,571.00000 | 4,563 | 30.28 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.30 | Call | | | 37.00000 | 36 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.30 | Put | | | 6,540.00000 | 6,532 | 33.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.30 | Call | | | 20.00000 | 19 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.30 | Put | | | 8,522.00000 | 8,515 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.15 | Call | | | 3,649.00000 | 3,656 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.15 | Put | | | 2.00000 | 2 | 25.52 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.15 | Call | | | 2,657.00000 | 2,663 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.15 | Put | | | 10.00000 | 9 | 21.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.15 | Call | | | 1,697.00000 | 1,699 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.15 | Put | | | 50.00000 | 45 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.15 | Call | | | 901.00000 | 896 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.15 | Put | | | 254.00000 | 242 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.15 | Call | | | 155.00000 | 152 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.15 | Put | | | 2,508.00000 | 2,498 | 25.57 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.15 | Call | | | 72.00000 | 71 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.15 | Put | | | 4,425.00000 | 4,417 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.15 | Call | | | 39.00000 | 38 | 33.34 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.15 | Put | | | 6,392.00000 | 6,384 | 33.34 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.15 | Call | | | 21.00000 | 21 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.15 | Put | | | 8,374.00000 | 8,367 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.10 | Call | | | 3,699.00000 | 3,706 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.10 | Put | | | 2.00000 | 2 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.10 | Call | | | 2,707.00000 | 2,713 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.10 | Put | | | 9.00000 | 9 | 21.52 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.10 | Call | | | 1,743.00000 | 1,745 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.10 | Put | | | 46.00000 | 41 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.10 | Call | | | 933.00000 | 928 | 17.74 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 7.10 | Put | | 235.00000 | 224 | 17.74 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.10 | Call | | 159.00000 | 155 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.10 | Put | | 2,461.00000 | 2,452 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.10 | Call | | 74.00000 | 72 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.10 | Put | | 4,376.00000 | 4,368 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.10 | Call | | 40.00000 | 39 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.10 | Put | | 6,342.00000 | 6,335 | 33.28 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.10 | Call | | 22.00000 | 21 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.10 | Put | | 8,324.00000 | 8,317 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.05 | Call | | 3,749.00000 | 3,756 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.05 | Put | | 2.00000 | 2 | 25.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.05 | Call | | 2,756.00000 | 2,762 | 21.73 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.05 | Put | | 9.00000 | 8 | 21.73 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.05 | Call | | 1,789.00000 | 1,792 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.05 | Put | | 42.00000 | 38 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.05 | Call | | 965.00000 | 961 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 7.05 | Put | | 218.00000 | 207 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.05 | Call | | 162.00000 | 159 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 10.05 | Put | | 2,415.00000 | 2,405 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.05 | Call | | 75.00000 | 74 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 12.05 | Put | | 4,328.00000 | 4,320 | 29.85 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.05 | Call | | 40.00000 | 39 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 14.05 | Put | | 6,293.00000 | 6,285 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.05 | Call | | 22.00000 | 22 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 16.05 | Put | | 8,275.00000 | 8,268 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.95 | Call | | 3,849.00000 | 3,855 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.95 | Put | | 1.00000 | 1 | 26.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.95 | Call | | 2,855.00000 | 2,861 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.95 | Put | | 7.00000 | 7 | 22.13 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.95 | Call | | 1,882.00000 | 1,885 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.95 | Put | | 35.00000 | 31 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.95 | Call | | 1,032.00000 | 1,028 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.95 | Put | | 185.00000 | 174 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.95 | Call | | 170.00000 | 167 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.95 | Put | | 2,323.00000 | 2,313 | 25.10 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.95 | Call | | 78.00000 | 76 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.95 | Put | | 4,230.00000 | 4,222 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.95 | Call | | 42.00000 | 40 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.95 | Put | | 6,194.00000 | 6,187 | 33.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.95 | Call | | 23.00000 | 23 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.95 | Put | | 8,176.00000 | 8,169 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.90 | Call | | 3,899.00000 | 3,905 | 26.59 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.90 | Put | | 1.00000 | 1 | 26.59 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.90 | Call | | 2,904.00000 | 2,910 | 22.34 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.90 | Put | | 7.00000 | 6 | 22.34 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 5.90 | Call | | 1,929.00000 | 1,932 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.90 | Put | | 31.00000 | 28 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.90 | Call | | 1,067.00000 | 1,064 | 17.41 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.90 | Put | | 169.00000 | 160 | 17.41 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.90 | Call | | 175.00000 | 171 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.90 | Put | | 2,277.00000 | 2,267 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.90 | Call | | 79.00000 | 78 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.90 | Put | | 4,182.00000 | 4,174 | 29.59 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.90 | Call | | 42.00000 | 41 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.90 | Put | | 6,145.00000 | 6,137 | 33.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.90 | Call | | 24.00000 | 23 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.90 | Put | | 8,127.00000 | 8,119 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.80 | Call | | 3,999.00000 | 4,005 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.80 | Put | | 1.00000 | 1 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.80 | Call | | 3,003.00000 | 3,009 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.80 | Put | | 6.00000 | 5 | 22.74 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.80 | Call | | 2,023.00000 | 2,027 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.80 | Put | | 26.00000 | 23 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.80 | Call | | 1,139.00000 | 1,136 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.80 | Put | | 141.00000 | 132 | 17.24 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.80 | Call | | 183.00000 | 180 | 24.75 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.80 | Put | | 2,186.00000 | 2,176 | 24.75 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.80 | Call | | 82.00000 | 81 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.80 | Put | | 4,085.00000 | 4,077 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.80 | Call | | 44.00000 | 43 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.80 | Put | | 6,046.00000 | 6,039 | 32.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.80 | Call | | 25.00000 | 24 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.80 | Put | | 8,028.00000 | 8,020 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.85 | Call | | 3,949.00000 | 3,955 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.85 | Put | | 1.00000 | 1 | 26.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.85 | Call | | 2,954.00000 | 2,960 | 22.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.85 | Put | | 6.00000 | 6 | 22.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.85 | Call | | 1,976.00000 | 1,979 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.85 | Put | | 28.00000 | 26 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.85 | Call | | 1,102.00000 | 1,099 | 17.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.85 | Put | | 155.00000 | 146 | 17.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.85 | Call | | 179.00000 | 176 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.85 | Put | | 2,232.00000 | 2,222 | 24.87 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.85 | Call | | 81.00000 | 79 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.85 | Put | | 4,134.00000 | 4,125 | 29.50 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.85 | Call | | 43.00000 | 42 | 32.94 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.85 | Put | | 6,095.00000 | 6,088 | 32.94 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.85 | Call | | 24.00000 | 24 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.85 | Put | | 8,077.00000 | 8,070 | 35.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.75 | Call | | 4,048.00000 | 4,055 | 27.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 3.75 | Put | | 1.00000 | 1 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.75 | Call | | 3,053.00000 | 3,059 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.75 | Put | | 5.00000 | 5 | 22.96 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.75 | Call | | 2,071.00000 | 2,075 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.75 | Put | | 24.00000 | 22 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.75 | Call | | 1,179.00000 | 1,177 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.75 | Put | | 132.00000 | 123 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.75 | Call | | 188.00000 | 184 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.75 | Put | | 2,140.00000 | 2,130 | 24.61 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.75 | Call | | 84.00000 | 82 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.75 | Put | | 4,036.00000 | 4,028 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.75 | Call | | 44.00000 | 43 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.75 | Put | | 5,997.00000 | 5,989 | 32.79 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.75 | Call | | 25.00000 | 25 | 35.47 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.75 | Put | | 7,978.00000 | 7,971 | 35.47 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.70 | Call | | 4,098.00000 | 4,105 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 3.70 | Put | | 1.00000 | 1 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.70 | Call | | 3,102.00000 | 3,109 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 4.70 | Put | | 5.00000 | 5 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.70 | Call | | 2,120.00000 | 2,124 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 5.70 | Put | | 22.00000 | 20 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.70 | Call | | 1,220.00000 | 1,218 | 17.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 6.70 | Put | | 122.00000 | 114 | 17.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.70 | Call | | 192.00000 | 188 | 24.46 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 9.70 | Put | | 2,094.00000 | 2,084 | 24.46 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.70 | Call | | 85.00000 | 83 | 29.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 11.70 | Put | | 3,988.00000 | 3,980 | 29.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.70 | Call | | 45.00000 | 44 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 13.70 | Put | | 5,947.00000 | 5,940 | 32.71 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.70 | Call | | 26.00000 | 25 | 35.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/09/2010 Currency Future | 15.70 | Put | | 7,928.00000 | 7,921 | 35.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | | | 7.92260 | 7.91590 | | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.90 | Call | | 660.00000 | 653 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.90 | Put | | 644.00000 | 630 | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.95 | Call | | 641.00000 | 634 | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.95 | Put | | 675.00000 | 661 | 19.12 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.85 | Call | | 680.00000 | 673 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.85 | Put | | 615.00000 | 601 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.05 | Call | | 606.00000 | 599 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.05 | Put | | 740.00000 | 726 | 19.38 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.00 | Call | | 623.00000 | 616 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.00 | Put | | 707.00000 | 693 | 19.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.20 | Call | | 557.00000 | 550 | 19.76 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.20 | Put | | 841.00000 | 827 | 19.76 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.25 | Call | | 542.00000 | 535 | 19.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 8.25 | Put | | | 876.00000 | 862 | 19.89 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.30 | Call | | | 527.00000 | 520 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.30 | Put | | | 911.00000 | 897 | 20.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.10 | Call | | | 589.00000 | 582 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.10 | Put | | | 773.00000 | 759 | 19.51 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.55 | Call | | | 461.00000 | 454 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.55 | Put | | | 1,095.00000 | 1,082 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.60 | Call | | | 449.00000 | 442 | 20.78 | 0.00 | 0 | 117.00 |
| \$ / R On 13/12/2010 Currency Future | 8.60 | Put | | | 1,133.00000 | 1,120 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.15 | Call | | | 573.00000 | 565 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.15 | Put | | | 807.00000 | 793 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.40 | Call | | | 499.00000 | 492 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.40 | Put | | | 984.00000 | 970 | 20.27 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.50 | Call | | | 474.00000 | 466 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.50 | Put | | | 1,058.00000 | 1,044 | 20.52 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.45 | Call | | | 486.00000 | 479 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 8.45 | Put | | | 1,020.00000 | 1,007 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.50 | Call | | | 3,421.00000 | 3,427 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.50 | Put | | | 5.00000 | 5 | 22.59 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.50 | Call | | | 2,438.00000 | 2,444 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.50 | Put | | | 23.00000 | 21 | 19.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.50 | Call | | | 1,526.00000 | 1,526 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.50 | Put | | | 110.00000 | 103 | 17.66 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.50 | Call | | | 842.00000 | 836 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.50 | Put | | | 427.00000 | 414 | 18.29 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.50 | Call | | | 194.00000 | 191 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.50 | Put | | | 2,778.00000 | 2,768 | 25.33 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.50 | Call | | | 102.00000 | 100 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.50 | Put | | | 4,686.00000 | 4,677 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.50 | Call | | | 61.00000 | 59 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.50 | Put | | | 6,645.00000 | 6,637 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.50 | Call | | | 35.00000 | 34 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.50 | Put | | | 8,619.00000 | 8,611 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.40 | Call | | | 3,520.00000 | 3,527 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.40 | Put | | | 4.00000 | 4 | 23.04 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.40 | Call | | | 2,535.00000 | 2,541 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.40 | Put | | | 19.00000 | 18 | 19.55 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.40 | Call | | | 1,611.00000 | 1,612 | 17.77 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.40 | Put | | | 95.00000 | 89 | 17.77 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.40 | Call | | | 895.00000 | 890 | 18.11 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.40 | Put | | | 379.00000 | 367 | 18.11 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.40 | Call | | | 202.00000 | 198 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.40 | Put | | | 2,686.00000 | 2,676 | 25.12 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.40 | Call | | | 105.00000 | 103 | 29.05 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.40 | Put | | | 4,589.00000 | 4,580 | 29.05 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 14.40 | Call | | | 62.00000 | 61 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.40 | Put | | | 6,546.00000 | 6,538 | 32.13 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.40 | Call | | | 36.00000 | 35 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.40 | Put | | | 8,520.00000 | 8,512 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.45 | Call | | | 3,471.00000 | 3,477 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.45 | Put | | | 5.00000 | 4 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.45 | Call | | | 2,487.00000 | 2,492 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.45 | Put | | | 21.00000 | 20 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.45 | Call | | | 1,568.00000 | 1,568 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.45 | Put | | | 102.00000 | 96 | 17.71 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.45 | Call | | | 868.00000 | 863 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.45 | Put | | | 402.00000 | 390 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.45 | Call | | | 198.00000 | 194 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.45 | Put | | | 2,732.00000 | 2,722 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.45 | Call | | | 103.00000 | 101 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.45 | Put | | | 4,638.00000 | 4,629 | 29.14 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.45 | Call | | | 62.00000 | 60 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.45 | Put | | | 6,596.00000 | 6,587 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.45 | Call | | | 35.00000 | 34 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.45 | Put | | | 8,570.00000 | 8,562 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.25 | Call | | | 3,670.00000 | 3,676 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.25 | Put | | | 4.00000 | 3 | 23.72 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.25 | Call | | | 2,681.00000 | 2,687 | 19.92 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.25 | Put | | | 15.00000 | 14 | 19.92 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.25 | Call | | | 1,741.00000 | 1,743 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.25 | Put | | | 75.00000 | 70 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.25 | Call | | | 980.00000 | 975 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.25 | Put | | | 314.00000 | 302 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.25 | Call | | | 215.00000 | 210 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.25 | Put | | | 2,549.00000 | 2,538 | 24.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.25 | Call | | | 110.00000 | 108 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.25 | Put | | | 4,444.00000 | 4,435 | 28.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.25 | Call | | | 65.00000 | 63 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.25 | Put | | | 6,399.00000 | 6,391 | 31.94 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.25 | Call | | | 38.00000 | 37 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.25 | Put | | | 8,373.00000 | 8,365 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.20 | Call | | | 3,719.00000 | 3,726 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.20 | Put | | | 3.00000 | 3 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.20 | Call | | | 2,729.00000 | 2,736 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.20 | Put | | | 14.00000 | 13 | 20.04 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.20 | Call | | | 1,785.00000 | 1,788 | 17.99 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.20 | Put | | | 70.00000 | 65 | 17.99 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.20 | Call | | | 1,009.00000 | 1,005 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.20 | Put | | | 293.00000 | 282 | 17.76 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.20 | Call | | | 219.00000 | 215 | 24.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 10.20 | Put | | 2,503.00000 | 2,492 | 24.70 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.20 | Call | | 112.00000 | 109 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.20 | Put | | 4,396.00000 | 4,387 | 28.73 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.20 | Call | | 66.00000 | 64 | 31.87 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.20 | Put | | 6,350.00000 | 6,342 | 31.87 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.20 | Call | | 39.00000 | 38 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.20 | Put | | 8,323.00000 | 8,316 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.15 | Call | | 3,769.00000 | 3,776 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.15 | Put | | 3.00000 | 3 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.15 | Call | | 2,778.00000 | 2,784 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.15 | Put | | 12.00000 | 12 | 20.17 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.15 | Call | | 1,830.00000 | 1,832 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.15 | Put | | 64.00000 | 60 | 18.04 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.15 | Call | | 1,040.00000 | 1,036 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.15 | Put | | 274.00000 | 263 | 17.67 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.15 | Call | | 223.00000 | 219 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.15 | Put | | 2,458.00000 | 2,447 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.15 | Call | | 113.00000 | 111 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.15 | Put | | 4,348.00000 | 4,339 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.15 | Call | | 67.00000 | 65 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.15 | Put | | 6,301.00000 | 6,292 | 31.81 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.15 | Call | | 40.00000 | 39 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.15 | Put | | 8,274.00000 | 8,266 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.10 | Call | | 3,819.00000 | 3,825 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.10 | Put | | 3.00000 | 3 | 24.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.10 | Call | | 2,827.00000 | 2,833 | 20.29 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.10 | Put | | 11.00000 | 11 | 20.29 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.10 | Call | | 1,875.00000 | 1,878 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.10 | Put | | 59.00000 | 55 | 18.10 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.10 | Call | | 1,071.00000 | 1,067 | 17.58 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.10 | Put | | 255.00000 | 245 | 17.58 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.10 | Call | | 228.00000 | 224 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.10 | Put | | 2,412.00000 | 2,401 | 24.49 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.10 | Call | | 115.00000 | 113 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.10 | Put | | 4,299.00000 | 4,290 | 28.57 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.10 | Call | | 67.00000 | 66 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.10 | Put | | 6,252.00000 | 6,243 | 31.75 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.10 | Call | | 41.00000 | 40 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.10 | Put | | 8,225.00000 | 8,217 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.05 | Call | | 3,869.00000 | 3,875 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.05 | Put | | 3.00000 | 3 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.05 | Call | | 2,876.00000 | 2,883 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.05 | Put | | 10.00000 | 10 | 20.41 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.05 | Call | | 1,920.00000 | 1,923 | 18.15 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.05 | Put | | 54.00000 | 51 | 18.15 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 7.05 | Call | | | 1,103.00000 | 1,100 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.05 | Put | | | 237.00000 | 227 | 17.49 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.05 | Call | | | 233.00000 | 229 | 24.39 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.05 | Put | | | 2,367.00000 | 2,356 | 24.39 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.05 | Call | | | 117.00000 | 115 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.05 | Put | | | 4,251.00000 | 4,242 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.05 | Call | | | 68.00000 | 67 | 31.69 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.05 | Put | | | 6,202.00000 | 6,194 | 31.69 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.05 | Call | | | 42.00000 | 41 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.05 | Put | | | 8,176.00000 | 8,168 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.00 | Call | | | 3,918.00000 | 3,925 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.00 | Put | | | 3.00000 | 2 | 24.85 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.00 | Call | | | 2,925.00000 | 2,932 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.00 | Put | | | 9.00000 | 9 | 20.54 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.00 | Call | | | 1,966.00000 | 1,969 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.00 | Put | | | 50.00000 | 46 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.00 | Call | | | 1,136.00000 | 1,133 | 17.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.00 | Put | | | 220.00000 | 210 | 17.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.00 | Call | | | 238.00000 | 234 | 24.29 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.00 | Put | | | 2,322.00000 | 2,311 | 24.29 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.00 | Call | | | 119.00000 | 117 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.00 | Put | | | 4,203.00000 | 4,194 | 28.40 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.00 | Call | | | 69.00000 | 68 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.00 | Put | | | 6,153.00000 | 6,145 | 31.62 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.00 | Call | | | 43.00000 | 41 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.00 | Put | | | 8,127.00000 | 8,119 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 3.95 | Call | | | 3,968.00000 | 3,975 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 3.95 | Put | | | 2.00000 | 2 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.95 | Call | | | 2,975.00000 | 2,981 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.95 | Put | | | 9.00000 | 8 | 20.66 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.95 | Call | | | 2,012.00000 | 2,015 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.95 | Put | | | 46.00000 | 43 | 18.26 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.95 | Call | | | 1,170.00000 | 1,167 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.95 | Put | | | 204.00000 | 194 | 17.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 9.95 | Call | | | 243.00000 | 239 | 24.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 9.95 | Put | | | 2,277.00000 | 2,266 | 24.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 11.95 | Call | | | 121.00000 | 119 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 11.95 | Put | | | 4,155.00000 | 4,146 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 13.95 | Call | | | 70.00000 | 69 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 13.95 | Put | | | 6,104.00000 | 6,096 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 15.95 | Call | | | 44.00000 | 42 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 15.95 | Put | | | 8,078.00000 | 8,070 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.30 | Call | | | 3,620.00000 | 3,626 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.30 | Put | | | 4.00000 | 4 | 23.50 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.30 | Call | | | 2,632.00000 | 2,638 | 19.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 5.30 | Put | | 16.00000 | 15 | 19.80 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.30 | Call | | 1,697.00000 | 1,699 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.30 | Put | | 81.00000 | 76 | 17.88 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.30 | Call | | 951.00000 | 946 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 7.30 | Put | | 335.00000 | 323 | 17.93 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.30 | Call | | 210.00000 | 206 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 10.30 | Put | | 2,594.00000 | 2,584 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.30 | Call | | 108.00000 | 106 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 12.30 | Put | | 4,492.00000 | 4,483 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.30 | Call | | 64.00000 | 62 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 14.30 | Put | | 6,448.00000 | 6,440 | 32.00 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.30 | Call | | 38.00000 | 37 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 16.30 | Put | | 8,422.00000 | 8,414 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 3.90 | Call | | 4,018.00000 | 4,025 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 3.90 | Put | | 2.00000 | 2 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.90 | Call | | 3,024.00000 | 3,030 | 20.79 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.90 | Put | | 8.00000 | 8 | 20.79 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.90 | Call | | 2,058.00000 | 2,062 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.90 | Put | | 42.00000 | 39 | 18.31 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.90 | Call | | 1,204.00000 | 1,202 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.90 | Put | | 188.00000 | 179 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 9.90 | Call | | 248.00000 | 244 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 9.90 | Put | | 2,233.00000 | 2,221 | 24.08 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 11.90 | Call | | 123.00000 | 121 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 11.90 | Put | | 4,107.00000 | 4,098 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 13.90 | Call | | 71.00000 | 70 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 13.90 | Put | | 6,055.00000 | 6,047 | 31.50 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 15.90 | Call | | 44.00000 | 43 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 15.90 | Put | | 8,029.00000 | 8,021 | 34.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 3.85 | Call | | 4,068.00000 | 4,074 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 3.85 | Put | | 2.00000 | 2 | 25.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.85 | Call | | 3,073.00000 | 3,080 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 4.85 | Put | | 7.00000 | 7 | 21.01 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.85 | Call | | 2,105.00000 | 2,109 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 5.85 | Put | | 39.00000 | 36 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.85 | Call | | 1,242.00000 | 1,240 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 6.85 | Put | | 176.00000 | 168 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 9.85 | Call | | 253.00000 | 249 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 9.85 | Put | | 2,187.00000 | 2,176 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 11.85 | Call | | 125.00000 | 122 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 11.85 | Put | | 4,059.00000 | 4,050 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 13.85 | Call | | 72.00000 | 70 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 13.85 | Put | | 6,006.00000 | 5,998 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 15.85 | Call | | 45.00000 | 44 | 33.94 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Currency Future | 15.85 | Put | | 7,979.00000 | 7,971 | 33.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | | | 12.20090 | 12.16160 | | 16.21 | 9,150,675.00 | 750 | 37,707.00 |
| £ / R On 14/12/2009 Currency Future | 12.15 | Call | | 315.00000 | 334 | 16.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.15 | Put | | 303.00000 | 283 | 16.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.95 | Call | | 430.00000 | 454 | 16.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.95 | Put | | 219.00000 | 203 | 16.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.75 | Call | | 565.00000 | 592 | 17.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.75 | Put | | 153.00000 | 141 | 17.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.80 | Call | | 530.00000 | 556 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.80 | Put | | 168.00000 | 155 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.65 | Call | | 638.00000 | 668 | 17.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.65 | Put | | 127.00000 | 117 | 17.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.90 | Call | | 462.00000 | 487 | 16.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.90 | Put | | 201.00000 | 186 | 16.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.00 | Call | | 400.00000 | 422 | 16.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.00 | Put | | 238.00000 | 221 | 16.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.25 | Call | | 275.00000 | 287 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.25 | Put | | 364.00000 | 336 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.30 | Call | | 257.00000 | 268 | 16.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.30 | Put | | 396.00000 | 367 | 16.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.45 | Call | | 210.00000 | 218 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.45 | Put | | 499.00000 | 468 | 17.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.40 | Call | | 225.00000 | 234 | 16.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.40 | Put | | 463.00000 | 433 | 16.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Call | | 240.00000 | 250 | 16.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.35 | Put | | 429.00000 | 399 | 16.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Call | | 172.00000 | 178 | 17.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.60 | Put | | 610.00000 | 577 | 17.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.65 | Call | | 161.00000 | 167 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.65 | Put | | 649.00000 | 616 | 17.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Call | | 124.00000 | 128 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.85 | Put | | 812.00000 | 777 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Call | | 150.00000 | 156 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.70 | Put | | 689.00000 | 655 | 18.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Call | | 141.00000 | 146 | 18.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.75 | Put | | 729.00000 | 695 | 18.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | 116.00000 | 120 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | 854.00000 | 819 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Call | | 102.00000 | 105 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.00 | Put | | 940.00000 | 904 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Call | | 109.00000 | 112 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.95 | Put | | 897.00000 | 861 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Call | | 96.00000 | 98 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.05 | Put | | 984.00000 | 948 | 19.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | 84.00000 | 87 | 19.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | 1,073.00000 | 1,036 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Call | | 70.00000 | 72 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.30 | Put | | 1,209.00000 | 1,171 | 20.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Call | | 52.00000 | 54 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.55 | Put | | 1,441.00000 | 1,403 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 50.00000 | 51 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,488.00000 | 1,450 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | 47.00000 | 48 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | 1,535.00000 | 1,497 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | 50.00000 | 51 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | 1,488.00000 | 1,450 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | 44.00000 | 45 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | 1,583.00000 | 1,544 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | 42.00000 | 43 | 22.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | 1,630.00000 | 1,592 | 22.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | 36.00000 | 36 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | 1,774.00000 | 1,736 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | 38.00000 | 38 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | 1,726.00000 | 1,687 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 62.00000 | 64 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 1,301.00000 | 1,263 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | 79.00000 | 81 | 20.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | 1,118.00000 | 1,081 | 20.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Call | | 59.00000 | 60 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Put | | 1,347.00000 | 1,309 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | 47.00000 | 48 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | 1,535.00000 | 1,497 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Call | | 40.00000 | 41 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Put | | 1,678.00000 | 1,640 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | 38.00000 | 38 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | 1,726.00000 | 1,687 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | 42.00000 | 43 | 22.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | 1,630.00000 | 1,592 | 22.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | 56.00000 | 57 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | 1,394.00000 | 1,356 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Call | | 62.00000 | 64 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.40 | Put | | 1,301.00000 | 1,263 | 20.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Call | | 66.00000 | 68 | 20.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Put | | 1,255.00000 | 1,217 | 20.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Call | | 79.00000 | 81 | 20.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.20 | Put | | 1,118.00000 | 1,081 | 20.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Call | | 84.00000 | 87 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.15 | Put | | 1,073.00000 | 1,036 | 19.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | 90.00000 | 92 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Put | | 1,028.00000 | 991 | 19.74 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 44.00000 | 45 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 1,583.00000 | 1,544 | 22.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Call | | | 59.00000 | 60 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.45 | Put | | | 1,347.00000 | 1,309 | 21.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 90.00000 | 92 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,028.00000 | 991 | 19.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 50.00000 | 51 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 1,488.00000 | 1,450 | 21.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Call | | | 24.00000 | 24 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Put | | | 2,162.00000 | 2,123 | 24.43 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 32.00000 | 33 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 1,871.00000 | 1,832 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 31.00000 | 31 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,919.00000 | 1,880 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 31.00000 | 31 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,919.00000 | 1,880 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 29.00000 | 30 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,968.00000 | 1,929 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 25.00000 | 26 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 2,114.00000 | 2,075 | 24.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Call | | | 21.00000 | 21 | 24.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Put | | | 2,309.00000 | 2,270 | 24.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 23.00000 | 23 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 2,211.00000 | 2,172 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 22.00000 | 22 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 2,260.00000 | 2,221 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 20.00000 | 20 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 2,358.00000 | 2,319 | 25.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 14.00000 | 14 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 2,753.00000 | 2,713 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 15.00000 | 15 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 2,703.00000 | 2,664 | 26.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 18.00000 | 18 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 2,457.00000 | 2,417 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Call | | | 17.00000 | 17 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Put | | | 2,555.00000 | 2,516 | 25.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 15.00000 | 15 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Put | | | 2,654.00000 | 2,615 | 26.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Call | | | 13.00000 | 13 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Put | | | 2,852.00000 | 2,812 | 27.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 12.00000 | 12 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 2,951.00000 | 2,911 | 27.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Call | | | 11.00000 | 11 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Put | | | 3,050.00000 | 3,010 | 27.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Call | | | 9.00000 | 9 | 29.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 15.60 | Put | | | 3,447.00000 | 3,408 | 29.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 29.00000 | 30 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,968.00000 | 1,929 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 27.00000 | 27 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 2,065.00000 | 2,026 | 24.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 36.00000 | 36 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,774.00000 | 1,736 | 22.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 18.00000 | 18 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 2,457.00000 | 2,417 | 25.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 28.00000 | 28 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 2,016.00000 | 1,977 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 19.00000 | 19 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 2,408.00000 | 2,368 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 18.00000 | 18 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 2,506.00000 | 2,467 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Call | | | 16.00000 | 16 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Put | | | 2,605.00000 | 2,565 | 26.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 12.00000 | 12 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 3,000.00000 | 2,961 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 38.00000 | 38 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,726.00000 | 1,687 | 22.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 34.00000 | 35 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,822.00000 | 1,784 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 28.00000 | 28 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 2,016.00000 | 1,977 | 23.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 19.00000 | 19 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 2,408.00000 | 2,368 | 25.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 14.00000 | 14 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 2,802.00000 | 2,763 | 26.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 18.00000 | 18 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 2,506.00000 | 2,467 | 25.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 13.00000 | 13 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 2,901.00000 | 2,862 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 22.00000 | 22 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 2,260.00000 | 2,221 | 24.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 14.00000 | 14 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 2,753.00000 | 2,713 | 26.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 23.00000 | 23 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 2,211.00000 | 2,172 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 3,863.00000 | 3,902 | 34.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 1.00000 | 1 | 34.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 2,370.00000 | 2,409 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 9.00000 | 8 | 27.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 923.00000 | 957 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 62.00000 | 56 | 17.99 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 132.00000 | 136 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 770.00000 | 735 | 18.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Call | | | 8.00000 | 8 | 30.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.80 | Put | | | 3,646.00000 | 3,607 | 30.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Call | | | 3.00000 | 3 | 34.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.30 | Put | | | 5,141.00000 | 5,102 | 34.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Call | | | 1.00000 | 1 | 38.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.80 | Put | | | 6,640.00000 | 6,600 | 38.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.30 | Put | | | 8,139.00000 | 8,100 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Call | | | 4,312.00000 | 4,351 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.85 | Put | | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Call | | | 2,816.00000 | 2,855 | 29.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.35 | Put | | | 5.00000 | 4 | 29.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Call | | | 1,342.00000 | 1,380 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.85 | Put | | | 31.00000 | 29 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Call | | | 10.00000 | 10 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.35 | Put | | | 3,199.00000 | 3,159 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Call | | | 4.00000 | 4 | 33.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.85 | Put | | | 4,692.00000 | 4,653 | 33.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Call | | | 1.00000 | 1 | 36.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.35 | Put | | | 6,190.00000 | 6,150 | 36.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Call | | | 1.00000 | 1 | 41.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.85 | Put | | | 7,689.00000 | 7,650 | 41.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Call | | | 4,562.00000 | 4,601 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.60 | Put | | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 3,065.00000 | 3,104 | 30.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 3.00000 | 3 | 30.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Call | | | 1,585.00000 | 1,623 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.60 | Put | | | 23.00000 | 22 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 342.00000 | 362 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 280.00000 | 261 | 16.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Call | | | 4.00000 | 4 | 32.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.60 | Put | | | 4,443.00000 | 4,403 | 32.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Call | | | 2.00000 | 1 | 36.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.10 | Put | | | 5,940.00000 | 5,901 | 36.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Call | | | 1.00000 | 1 | 40.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.60 | Put | | | 7,439.00000 | 7,400 | 40.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Call | | | 116.00000 | 120 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.90 | Put | | | 854.00000 | 819 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 75.00000 | 77 | 20.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 1,163.00000 | 1,126 | 20.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 32.00000 | 33 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 1,871.00000 | 1,832 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 66.00000 | 68 | 20.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 1,255.00000 | 1,217 | 20.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 29.00000 | 30 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,968.00000 | 1,929 | 23.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 34.00000 | 35 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,822.00000 | 1,784 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 56.00000 | 57 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 1,394.00000 | 1,356 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.10 | Call | | | 2,075.00000 | 2,114 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.10 | Put | | | 14.00000 | 13 | 25.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.10 | Call | | | 1,103.00000 | 1,141 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.10 | Put | | | 41.00000 | 40 | 18.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.10 | Call | | | 3.00000 | 3 | 33.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.10 | Put | | | 4,941.00000 | 4,902 | 33.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.10 | Call | | | 1.00000 | 1 | 39.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.10 | Put | | | 6,940.00000 | 6,900 | 39.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.10 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.10 | Put | | | 8,939.00000 | 8,899 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 2,965.00000 | 3,004 | 30.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 4.00000 | 3 | 30.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 1,977.00000 | 2,016 | 25.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 15.00000 | 15 | 25.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.20 | Call | | | 1,011.00000 | 1,046 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.20 | Put | | | 49.00000 | 45 | 18.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.20 | Call | | | 294.00000 | 307 | 16.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.20 | Put | | | 333.00000 | 306 | 16.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.20 | Call | | | 3.00000 | 3 | 33.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.20 | Put | | | 5,041.00000 | 5,002 | 33.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.20 | Call | | | 1.00000 | 1 | 39.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.20 | Put | | | 7,039.00000 | 7,000 | 39.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.20 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.20 | Put | | | 9,039.00000 | 8,999 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.35 | Call | | | 1,829.00000 | 1,868 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.35 | Put | | | 18.00000 | 17 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.35 | Call | | | 880.00000 | 914 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.35 | Put | | | 69.00000 | 63 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.35 | Call | | | 2.00000 | 2 | 34.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.35 | Put | | | 5,191.00000 | 5,152 | 34.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.35 | Call | | | 1.00000 | 1 | 40.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.35 | Put | | | 7,189.00000 | 7,150 | 40.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.35 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.35 | Put | | | 9,189.00000 | 9,149 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 2,866.00000 | 2,905 | 29.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 4.00000 | 4 | 29.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.30 | Call | | | 1,879.00000 | 1,917 | 24.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.30 | Put | | | 17.00000 | 16 | 24.58 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 15.30 | Call | | | 11.00000 | 10 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.30 | Put | | | 3,149.00000 | 3,110 | 28.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.30 | Call | | | 1.00000 | 1 | 39.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.30 | Put | | | 7,139.00000 | 7,100 | 39.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.30 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.30 | Put | | | 9,139.00000 | 9,099 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 2,667.00000 | 2,706 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 6.00000 | 5 | 28.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.50 | Call | | | 1,682.00000 | 1,721 | 23.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.50 | Put | | | 21.00000 | 20 | 23.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.50 | Call | | | 756.00000 | 787 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.50 | Put | | | 94.00000 | 86 | 17.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.50 | Call | | | 197.00000 | 204 | 17.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.50 | Put | | | 535.00000 | 503 | 17.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.50 | Call | | | 9.00000 | 9 | 28.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.50 | Put | | | 3,348.00000 | 3,308 | 28.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.50 | Call | | | 2.00000 | 2 | 34.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.50 | Put | | | 5,341.00000 | 5,301 | 34.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.50 | Call | | | 1.00000 | 1 | 40.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.50 | Put | | | 7,339.00000 | 7,300 | 40.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.50 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.50 | Put | | | 9,339.00000 | 9,299 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.65 | Call | | | 2,519.00000 | 2,557 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.65 | Put | | | 7.00000 | 7 | 28.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.65 | Call | | | 1,536.00000 | 1,574 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.65 | Put | | | 25.00000 | 24 | 22.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.65 | Call | | | 8.00000 | 8 | 29.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.65 | Put | | | 3,497.00000 | 3,457 | 29.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.65 | Call | | | 2.00000 | 2 | 34.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.65 | Put | | | 5,490.00000 | 5,451 | 34.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.65 | Call | | | 1.00000 | 1 | 40.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.65 | Put | | | 7,489.00000 | 7,450 | 40.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.65 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.65 | Put | | | 9,489.00000 | 9,449 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 2,469.00000 | 2,508 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 8.00000 | 7 | 27.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.70 | Call | | | 1,488.00000 | 1,526 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.70 | Put | | | 26.00000 | 25 | 21.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 601.00000 | 629 | 17.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 140.00000 | 129 | 17.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.70 | Call | | | 8.00000 | 8 | 29.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.70 | Put | | | 3,547.00000 | 3,507 | 29.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.70 | Call | | | 2.00000 | 2 | 35.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.70 | Put | | | 5,540.00000 | 5,501 | 35.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.70 | Call | | | 1.00000 | 1 | 41.14 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 19.70 | Put | | | 7,539.00000 | 7,500 | 41.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.70 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.70 | Put | | | 9,539.00000 | 9,499 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 2,420.00000 | 2,459 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 8.00000 | 8 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.75 | Call | | | 1,439.00000 | 1,477 | 21.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.75 | Put | | | 27.00000 | 26 | 21.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.75 | Call | | | 8.00000 | 8 | 29.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.75 | Put | | | 3,596.00000 | 3,557 | 29.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.75 | Call | | | 2.00000 | 2 | 35.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.75 | Put | | | 5,590.00000 | 5,551 | 35.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.75 | Call | | | 1.00000 | 1 | 41.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.75 | Put | | | 7,589.00000 | 7,550 | 41.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.75 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.75 | Put | | | 9,589.00000 | 9,549 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 2,321.00000 | 2,360 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 9.00000 | 9 | 27.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.85 | Call | | | 495.00000 | 521 | 16.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.85 | Put | | | 184.00000 | 170 | 16.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.85 | Call | | | 7.00000 | 7 | 30.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.85 | Put | | | 3,696.00000 | 3,656 | 30.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.85 | Call | | | 2.00000 | 2 | 35.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.85 | Put | | | 5,690.00000 | 5,651 | 35.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.85 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.85 | Put | | | 9,689.00000 | 9,649 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.80 | Call | | | 1,391.00000 | 1,429 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.80 | Put | | | 29.00000 | 28 | 21.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.80 | Call | | | 2.00000 | 2 | 35.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.80 | Put | | | 5,640.00000 | 5,601 | 35.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.80 | Call | | | 1.00000 | 1 | 41.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.80 | Put | | | 7,639.00000 | 7,600 | 41.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.80 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.80 | Put | | | 9,639.00000 | 9,599 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.55 | Call | | | 2,618.00000 | 2,657 | 28.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.55 | Put | | | 6.00000 | 6 | 28.56 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 1,634.00000 | 1,672 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 22.00000 | 21 | 22.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 716.00000 | 747 | 17.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 104.00000 | 96 | 17.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.55 | Call | | | 184.00000 | 191 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.55 | Put | | | 572.00000 | 540 | 17.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.55 | Call | | | 9.00000 | 9 | 29.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.55 | Put | | | 3,397.00000 | 3,358 | 29.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.55 | Call | | | 2.00000 | 2 | 34.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.55 | Put | | | 5,391.00000 | 5,351 | 34.71 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 19.55 | Call | | | 1.00000 | 1 | 40.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.55 | Put | | | 7,389.00000 | 7,350 | 40.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.55 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.55 | Put | | | 9,389.00000 | 9,349 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 2,717.00000 | 2,756 | 29.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 5.00000 | 5 | 29.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.45 | Call | | | 1,731.00000 | 1,770 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.45 | Put | | | 20.00000 | 19 | 23.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.45 | Call | | | 797.00000 | 829 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.45 | Put | | | 85.00000 | 78 | 17.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.45 | Call | | | 10.00000 | 9 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.45 | Put | | | 3,298.00000 | 3,259 | 28.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.45 | Call | | | 2.00000 | 2 | 34.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.45 | Put | | | 5,291.00000 | 5,251 | 34.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.45 | Call | | | 1.00000 | 1 | 40.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.45 | Put | | | 7,289.00000 | 7,250 | 40.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.45 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.45 | Put | | | 9,289.00000 | 9,249 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.05 | Call | | | 3,115.00000 | 3,154 | 31.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.05 | Put | | | 3.00000 | 3 | 31.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.05 | Call | | | 2,124.00000 | 2,163 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.05 | Put | | | 13.00000 | 12 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 1,151.00000 | 1,188 | 19.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 39.00000 | 37 | 19.26 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.05 | Call | | | 370.00000 | 391 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 12.05 | Put | | | 258.00000 | 240 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 13.00000 | 13 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 2,901.00000 | 2,862 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.05 | Call | | | 3.00000 | 3 | 33.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.05 | Put | | | 4,891.00000 | 4,852 | 33.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.05 | Call | | | 1.00000 | 1 | 39.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.05 | Put | | | 6,890.00000 | 6,850 | 39.02 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.05 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.05 | Put | | | 8,889.00000 | 8,849 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 3,164.00000 | 3,203 | 31.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 3.00000 | 3 | 31.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.00 | Call | | | 2,173.00000 | 2,212 | 26.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.00 | Put | | | 12.00000 | 11 | 26.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.00 | Call | | | 1,198.00000 | 1,236 | 19.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.00 | Put | | | 37.00000 | 35 | 19.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.00 | Call | | | 3.00000 | 3 | 33.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.00 | Put | | | 4,842.00000 | 4,802 | 33.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.00 | Call | | | 1.00000 | 1 | 38.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.00 | Put | | | 6,840.00000 | 6,800 | 38.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.00 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 21.00 | Put | | | 8,839.00000 | 8,799 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 3,015.00000 | 3,054 | 30.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 3.00000 | 3 | 30.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 2,026.00000 | 2,065 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 15.00000 | 14 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.15 | Call | | | 1,056.00000 | 1,093 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.15 | Put | | | 44.00000 | 42 | 18.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 12.00000 | 12 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 3,000.00000 | 2,961 | 27.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.15 | Call | | | 3.00000 | 3 | 33.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.15 | Put | | | 4,991.00000 | 4,952 | 33.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.15 | Call | | | 1.00000 | 1 | 39.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.15 | Put | | | 6,989.00000 | 6,950 | 39.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.15 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.15 | Put | | | 8,989.00000 | 8,949 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 2,916.00000 | 2,955 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 4.00000 | 4 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.25 | Call | | | 1,928.00000 | 1,966 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.25 | Put | | | 16.00000 | 15 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.25 | Call | | | 967.00000 | 1,001 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.25 | Put | | | 55.00000 | 51 | 18.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.25 | Call | | | 11.00000 | 11 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.25 | Put | | | 3,099.00000 | 3,060 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.25 | Call | | | 3.00000 | 3 | 34.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.25 | Put | | | 5,091.00000 | 5,052 | 34.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.25 | Call | | | 1.00000 | 1 | 39.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.25 | Put | | | 7,089.00000 | 7,050 | 39.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.25 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.25 | Put | | | 9,089.00000 | 9,049 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 2,766.00000 | 2,805 | 29.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 5.00000 | 5 | 29.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.40 | Call | | | 1,780.00000 | 1,819 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.40 | Put | | | 19.00000 | 18 | 23.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 838.00000 | 871 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 77.00000 | 70 | 17.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.40 | Call | | | 10.00000 | 10 | 28.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.40 | Put | | | 3,248.00000 | 3,209 | 28.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.40 | Call | | | 2.00000 | 2 | 34.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.40 | Put | | | 5,241.00000 | 5,201 | 34.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.40 | Call | | | 1.00000 | 1 | 40.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.40 | Put | | | 7,239.00000 | 7,200 | 40.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.40 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.40 | Put | | | 9,239.00000 | 9,199 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 2,568.00000 | 2,607 | 28.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 7.00000 | 6 | 28.31 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 11.60 | Call | | | 677.00000 | 707 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 11.60 | Put | | | 115.00000 | 106 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.60 | Call | | | 2.00000 | 2 | 34.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.60 | Put | | | 5,440.00000 | 5,401 | 34.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.60 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.60 | Put | | | 9,439.00000 | 9,399 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 2,272.00000 | 2,310 | 26.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 10.00000 | 9 | 26.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.90 | Call | | | 1,294.00000 | 1,332 | 20.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.90 | Put | | | 33.00000 | 31 | 20.32 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.90 | Call | | | 7.00000 | 7 | 30.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.90 | Put | | | 3,746.00000 | 3,706 | 30.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.90 | Call | | | 2.00000 | 2 | 35.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.90 | Put | | | 5,740.00000 | 5,701 | 35.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.90 | Call | | | 1.00000 | 1 | 41.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.90 | Put | | | 7,739.00000 | 7,700 | 41.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.90 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 21.90 | Put | | | 9,739.00000 | 9,699 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 3,214.00000 | 3,253 | 31.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 3.00000 | 2 | 31.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 2,223.00000 | 2,261 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 11.00000 | 10 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 1,246.00000 | 1,284 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 35.00000 | 33 | 19.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.95 | Call | | | 3.00000 | 3 | 33.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.95 | Put | | | 4,792.00000 | 4,752 | 33.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.95 | Call | | | 1.00000 | 1 | 38.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.95 | Put | | | 6,790.00000 | 6,750 | 38.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.95 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.95 | Put | | | 8,789.00000 | 8,749 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 3,314.00000 | 3,353 | 32.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 2.00000 | 2 | 32.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.85 | Call | | | 1.00000 | 1 | 38.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.85 | Put | | | 6,690.00000 | 6,650 | 38.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.85 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.85 | Put | | | 8,689.00000 | 8,650 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 3,264.00000 | 3,303 | 31.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 2.00000 | 2 | 31.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.90 | Call | | | 3.00000 | 3 | 33.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.90 | Put | | | 4,742.00000 | 4,702 | 33.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.90 | Call | | | 1.00000 | 1 | 38.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.90 | Put | | | 6,740.00000 | 6,700 | 38.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.90 | Call | | | 0.00000 | 0 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.90 | Put | | | 8,739.00000 | 8,700 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 3,463.00000 | 3,503 | 32.84 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 2.00000 | 2 | 32.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.70 | Call | | | 4.00000 | 4 | 32.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.70 | Put | | | 4,542.00000 | 4,503 | 32.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.70 | Call | | | 1.00000 | 1 | 37.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.70 | Put | | | 6,540.00000 | 6,500 | 37.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.70 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.70 | Put | | | 8,539.00000 | 8,500 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 3,513.00000 | 3,552 | 33.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 2.00000 | 2 | 33.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.65 | Call | | | 4.00000 | 4 | 32.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.65 | Put | | | 4,493.00000 | 4,453 | 32.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.65 | Call | | | 1.00000 | 1 | 37.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.65 | Put | | | 6,490.00000 | 6,450 | 37.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.65 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.65 | Put | | | 8,489.00000 | 8,450 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 3,563.00000 | 3,602 | 33.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 2.00000 | 1 | 33.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.60 | Call | | | 1.00000 | 1 | 37.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.60 | Put | | | 6,440.00000 | 6,400 | 37.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.60 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.60 | Put | | | 8,439.00000 | 8,400 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 3,613.00000 | 3,652 | 33.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 1.00000 | 1 | 33.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.55 | Call | | | 5.00000 | 4 | 32.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.55 | Put | | | 4,393.00000 | 4,354 | 32.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.55 | Call | | | 1.00000 | 1 | 37.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.55 | Put | | | 6,390.00000 | 6,350 | 37.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.55 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.55 | Put | | | 8,389.00000 | 8,350 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 3,813.00000 | 3,852 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 1.00000 | 1 | 34.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.35 | Call | | | 5.00000 | 5 | 31.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.35 | Put | | | 4,194.00000 | 4,154 | 31.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.35 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.35 | Put | | | 8,189.00000 | 8,150 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.30 | Call | | | 6.00000 | 5 | 31.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.30 | Put | | | 4,144.00000 | 4,105 | 31.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.30 | Call | | | 1.00000 | 1 | 36.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.30 | Put | | | 6,140.00000 | 6,100 | 36.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 3,763.00000 | 3,802 | 34.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 1.00000 | 1 | 34.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.40 | Call | | | 5.00000 | 5 | 31.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.40 | Put | | | 4,244.00000 | 4,204 | 31.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.40 | Call | | | 1.00000 | 1 | 36.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.40 | Put | | | 6,240.00000 | 6,200 | 36.90 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 20.40 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.40 | Put | | | 8,239.00000 | 8,200 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 3,913.00000 | 3,952 | 35.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 1.00000 | 1 | 35.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.25 | Call | | | 6.00000 | 6 | 31.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.25 | Put | | | 4,094.00000 | 4,055 | 31.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.25 | Call | | | 1.00000 | 1 | 36.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.25 | Put | | | 6,090.00000 | 6,050 | 36.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.25 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.25 | Put | | | 8,089.00000 | 8,050 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.00 | Call | | | 4,162.00000 | 4,201 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.00 | Put | | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.00 | Call | | | 7.00000 | 7 | 30.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.00 | Put | | | 3,845.00000 | 3,806 | 30.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.00 | Call | | | 2.00000 | 2 | 35.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.00 | Put | | | 5,840.00000 | 5,801 | 35.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.00 | Call | | | 1.00000 | 1 | 42.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.00 | Put | | | 7,839.00000 | 7,800 | 42.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 4,262.00000 | 4,301 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.45 | Call | | | 3,713.00000 | 3,752 | 34.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.45 | Put | | | 1.00000 | 1 | 34.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.45 | Call | | | 5.00000 | 5 | 32.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.45 | Put | | | 4,293.00000 | 4,254 | 32.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.45 | Call | | | 1.00000 | 1 | 37.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.45 | Put | | | 6,290.00000 | 6,250 | 37.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.45 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.45 | Put | | | 8,289.00000 | 8,250 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 3,962.00000 | 4,002 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 1.00000 | 1 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.20 | Call | | | 6.00000 | 6 | 31.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.20 | Put | | | 4,044.00000 | 4,005 | 31.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.20 | Call | | | 1.00000 | 1 | 36.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.20 | Put | | | 6,040.00000 | 6,000 | 36.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.20 | Call | | | 1.00000 | 1 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.20 | Put | | | 8,039.00000 | 8,000 | 42.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 4,212.00000 | 4,251 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.95 | Call | | | 7.00000 | 7 | 30.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.95 | Put | | | 3,795.00000 | 3,756 | 30.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.95 | Call | | | 2.00000 | 2 | 35.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 17.95 | Put | | | 5,790.00000 | 5,751 | 35.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.95 | Call | | | 1.00000 | 1 | 41.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 19.95 | Put | | | 7,789.00000 | 7,750 | 41.95 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.65 | Call | | | 4,512.00000 | 4,551 | 35.36 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 7.65 | Put | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.80 | Call | | 4,362.00000 | 4,401 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.80 | Put | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.80 | Call | | 3,364.00000 | 3,403 | 32.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.80 | Put | | 2.00000 | 2 | 32.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.75 | Call | | 4,412.00000 | 4,451 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 7.75 | Put | | 0.00000 | 0 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.75 | Call | | 3,413.00000 | 3,453 | 32.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.75 | Put | | 2.00000 | 2 | 32.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.15 | Call | | 4,012.00000 | 4,052 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 8.15 | Put | | 1.00000 | 1 | 35.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.15 | Call | | 6.00000 | 6 | 31.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 16.15 | Put | | 3,995.00000 | 3,955 | 31.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.15 | Call | | 1.00000 | 1 | 36.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 18.15 | Put | | 5,990.00000 | 5,951 | 36.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.15 | Call | | 1.00000 | 1 | 42.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 20.15 | Put | | 7,989.00000 | 7,950 | 42.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | | | 12.40450 | 12.36600 | | 16.58 | 0.00 | 0 | 1,023.00 |
| £ / R On 15/03/2010 Currency Future | 12.35 | Call | | 527.00000 | 544 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.35 | Put | | 511.00000 | 489 | 16.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.15 | Call | | 624.00000 | 643 | 16.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.15 | Put | | 408.00000 | 388 | 16.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.95 | Call | | 734.00000 | 755 | 16.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.95 | Put | | 318.00000 | 301 | 16.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.00 | Call | | 705.00000 | 726 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.00 | Put | | 339.00000 | 321 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.85 | Call | | 793.00000 | 816 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.85 | Put | | 277.00000 | 262 | 16.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.10 | Call | | 650.00000 | 670 | 16.28 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.10 | Put | | 384.00000 | 365 | 16.28 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.20 | Call | | 599.00000 | 617 | 16.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.20 | Put | | 433.00000 | 412 | 16.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.45 | Call | | 488.00000 | 501 | 16.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.45 | Put | | 572.00000 | 547 | 16.71 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.50 | Call | | 470.00000 | 482 | 16.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.50 | Put | | 604.00000 | 578 | 16.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.65 | Call | | 419.00000 | 430 | 17.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.65 | Put | | 703.00000 | 676 | 17.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.60 | Call | | 436.00000 | 447 | 17.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.60 | Put | | 670.00000 | 642 | 17.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.55 | Call | | 453.00000 | 464 | 16.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.55 | Put | | 637.00000 | 610 | 16.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.80 | Call | | 375.00000 | 384 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.80 | Put | | 809.00000 | 779 | 17.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.85 | Call | | 361.00000 | 370 | 17.73 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 12.85 | Put | | 845.00000 | 815 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.05 | Call | | 311.00000 | 318 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.05 | Put | | 995.00000 | 964 | 18.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.90 | Call | | 348.00000 | 356 | 17.86 | 0.00 | 0 | 11,630.00 |
| £ / R On 15/03/2010 Currency Future | 12.90 | Put | | 882.00000 | 852 | 17.86 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.95 | Call | | 335.00000 | 343 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.95 | Put | | 919.00000 | 889 | 17.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.10 | Call | | 300.00000 | 307 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.10 | Put | | 1,034.00000 | 1,002 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.20 | Call | | 279.00000 | 285 | 18.63 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.20 | Put | | 1,113.00000 | 1,081 | 18.63 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.15 | Call | | 289.00000 | 296 | 18.50 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.15 | Put | | 1,073.00000 | 1,041 | 18.50 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.25 | Call | | 269.00000 | 275 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.25 | Put | | 1,153.00000 | 1,121 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.35 | Call | | 251.00000 | 256 | 19.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.35 | Put | | 1,235.00000 | 1,202 | 19.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.55 | Call | | 218.00000 | 223 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.55 | Put | | 1,402.00000 | 1,368 | 19.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.75 | Call | | 191.00000 | 194 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.75 | Put | | 1,575.00000 | 1,540 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.80 | Call | | 185.00000 | 188 | 20.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.80 | Put | | 1,619.00000 | 1,584 | 20.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.85 | Call | | 179.00000 | 182 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.85 | Put | | 1,663.00000 | 1,627 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.90 | Call | | 173.00000 | 176 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.90 | Put | | 1,707.00000 | 1,672 | 20.42 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.00 | Call | | 162.00000 | 165 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.00 | Put | | 1,796.00000 | 1,761 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.15 | Call | | 148.00000 | 150 | 21.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.15 | Put | | 1,932.00000 | 1,896 | 21.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.10 | Call | | 153.00000 | 155 | 20.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.10 | Put | | 1,887.00000 | 1,850 | 20.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.05 | Call | | 1,408.00000 | 1,443 | 16.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.05 | Put | | 92.00000 | 89 | 16.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.15 | Call | | 3,233.00000 | 3,271 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.15 | Put | | 17.00000 | 17 | 24.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.65 | Call | | 204.00000 | 208 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.65 | Put | | 1,488.00000 | 1,453 | 19.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.40 | Call | | 242.00000 | 247 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.40 | Put | | 1,276.00000 | 1,243 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.70 | Call | | 101.00000 | 103 | 22.11 | 0.00 | 0 | 11,630.00 |
| £ / R On 15/03/2010 Currency Future | 14.70 | Put | | 2,435.00000 | 2,398 | 22.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.50 | Call | | 226.00000 | 231 | 19.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.50 | Put | | 1,360.00000 | 1,326 | 19.40 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 14.05 | Call | | | 157.00000 | 160 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.05 | Put | | | 1,841.00000 | 1,805 | 20.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.95 | Call | | | 168.00000 | 170 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.95 | Put | | | 1,752.00000 | 1,716 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.60 | Call | | | 211.00000 | 215 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.60 | Put | | | 1,445.00000 | 1,411 | 19.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 234.00000 | 239 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 1,318.00000 | 1,284 | 19.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.30 | Call | | | 260.00000 | 266 | 18.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.30 | Put | | | 1,194.00000 | 1,161 | 18.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 197.00000 | 201 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 1,531.00000 | 1,497 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 2,890.00000 | 2,928 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 24.00000 | 24 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.50 | Call | | | 1,919.00000 | 1,956 | 18.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.50 | Put | | | 53.00000 | 51 | 18.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.50 | Call | | | 1,028.00000 | 1,056 | 15.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.50 | Put | | | 162.00000 | 151 | 15.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.50 | Call | | | 117.00000 | 120 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.50 | Put | | | 2,251.00000 | 2,215 | 21.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.50 | Call | | | 56.00000 | 57 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.50 | Put | | | 3,190.00000 | 3,153 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.50 | Call | | | 29.00000 | 29 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.50 | Put | | | 4,163.00000 | 4,125 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.50 | Call | | | 20.00000 | 20 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.50 | Put | | | 5,154.00000 | 5,115 | 26.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.60 | Call | | | 2,792.00000 | 2,830 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.60 | Put | | | 26.00000 | 25 | 23.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 1,824.00000 | 1,861 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 58.00000 | 57 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 957.00000 | 983 | 15.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 191.00000 | 179 | 15.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.60 | Call | | | 109.00000 | 111 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.60 | Put | | | 2,343.00000 | 2,306 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.60 | Call | | | 52.00000 | 53 | 23.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.60 | Put | | | 3,286.00000 | 3,249 | 23.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.60 | Call | | | 28.00000 | 28 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.60 | Put | | | 4,262.00000 | 4,224 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.60 | Call | | | 19.00000 | 19 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.60 | Put | | | 5,253.00000 | 5,215 | 27.11 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 2,694.00000 | 2,732 | 22.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 28.00000 | 27 | 22.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.70 | Call | | | 1,730.00000 | 1,767 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.70 | Put | | | 64.00000 | 62 | 18.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.70 | Call | | | 889.00000 | 914 | 15.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 11.70 | Put | | | 223.00000 | 210 | 15.87 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.70 | Call | | | 404.00000 | 414 | 17.35 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.70 | Put | | | 738.00000 | 710 | 17.35 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.70 | Call | | | 49.00000 | 50 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.70 | Put | | | 3,383.00000 | 3,345 | 23.47 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.70 | Call | | | 27.00000 | 27 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.70 | Put | | | 4,361.00000 | 4,322 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.70 | Call | | | 19.00000 | 19 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.70 | Put | | | 5,353.00000 | 5,314 | 27.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.80 | Call | | | 2,596.00000 | 2,634 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.80 | Put | | | 30.00000 | 29 | 22.14 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 1,637.00000 | 1,674 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 71.00000 | 69 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 824.00000 | 848 | 15.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 258.00000 | 244 | 15.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.80 | Call | | | 93.00000 | 95 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.80 | Put | | | 2,527.00000 | 2,491 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.80 | Call | | | 45.00000 | 46 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.80 | Put | | | 3,479.00000 | 3,442 | 23.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.80 | Call | | | 26.00000 | 26 | 25.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.80 | Put | | | 4,460.00000 | 4,421 | 25.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.80 | Call | | | 18.00000 | 18 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.80 | Put | | | 5,452.00000 | 5,414 | 27.56 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 2,449.00000 | 2,487 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 33.00000 | 33 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 1,499.00000 | 1,535 | 17.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 83.00000 | 80 | 17.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.95 | Call | | | 84.00000 | 85 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.95 | Put | | | 2,668.00000 | 2,631 | 22.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.95 | Call | | | 41.00000 | 42 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.95 | Put | | | 3,625.00000 | 3,587 | 23.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.95 | Call | | | 24.00000 | 24 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.95 | Put | | | 4,608.00000 | 4,570 | 25.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.95 | Call | | | 17.00000 | 17 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.95 | Put | | | 5,601.00000 | 5,563 | 27.89 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 2,547.00000 | 2,585 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 31.00000 | 30 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 1,591.00000 | 1,627 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 75.00000 | 73 | 17.64 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.85 | Call | | | 90.00000 | 92 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.85 | Put | | | 2,574.00000 | 2,537 | 22.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.85 | Call | | | 44.00000 | 45 | 23.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.85 | Put | | | 3,528.00000 | 3,490 | 23.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.85 | Call | | | 25.00000 | 25 | 25.43 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.85 | Put | | | 4,509.00000 | 4,471 | 25.43 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 17.85 | Call | | | 18.00000 | 18 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.85 | Put | | | 5,502.00000 | 5,463 | 27.67 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.55 | Call | | | 2,841.00000 | 2,879 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.55 | Put | | | 25.00000 | 24 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 1,871.00000 | 1,908 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 55.00000 | 54 | 18.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 992.00000 | 1,019 | 15.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 176.00000 | 165 | 15.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.55 | Call | | | 113.00000 | 115 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.55 | Put | | | 2,297.00000 | 2,261 | 21.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.55 | Call | | | 54.00000 | 55 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.55 | Put | | | 3,238.00000 | 3,201 | 23.27 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.55 | Call | | | 29.00000 | 29 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.55 | Put | | | 4,213.00000 | 4,174 | 24.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.55 | Call | | | 20.00000 | 20 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.55 | Put | | | 5,204.00000 | 5,165 | 27.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 2,645.00000 | 2,683 | 22.37 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 29.00000 | 28 | 22.37 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 1,684.00000 | 1,720 | 18.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 68.00000 | 66 | 18.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.75 | Call | | | 856.00000 | 881 | 15.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 240.00000 | 226 | 15.92 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.75 | Call | | | 389.00000 | 399 | 17.48 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.75 | Put | | | 773.00000 | 744 | 17.48 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.75 | Call | | | 97.00000 | 99 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.75 | Put | | | 2,481.00000 | 2,444 | 22.18 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.75 | Call | | | 47.00000 | 48 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.75 | Put | | | 3,431.00000 | 3,393 | 23.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.75 | Call | | | 26.00000 | 26 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.75 | Put | | | 4,410.00000 | 4,372 | 25.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.75 | Call | | | 18.00000 | 18 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.75 | Put | | | 5,402.00000 | 5,364 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.65 | Call | | | 2,743.00000 | 2,781 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.65 | Put | | | 27.00000 | 26 | 22.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 1,777.00000 | 1,814 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 61.00000 | 59 | 18.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.65 | Call | | | 923.00000 | 948 | 15.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.65 | Put | | | 207.00000 | 194 | 15.82 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.65 | Call | | | 104.00000 | 107 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.65 | Put | | | 2,388.00000 | 2,352 | 22.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.65 | Call | | | 50.00000 | 51 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.65 | Put | | | 3,334.00000 | 3,297 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.65 | Call | | | 27.00000 | 28 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.65 | Put | | | 4,311.00000 | 4,273 | 24.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.65 | Call | | | 19.00000 | 19 | 27.22 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 17.65 | Put | | 5,303.00000 | 5,264 | 27.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.90 | Call | | 2,498.00000 | 2,536 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.90 | Put | | 32.00000 | 32 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.90 | Call | | 1,545.00000 | 1,581 | 17.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.90 | Put | | 79.00000 | 76 | 17.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.90 | Call | | 763.00000 | 785 | 16.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.90 | Put | | 297.00000 | 281 | 16.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.90 | Call | | 87.00000 | 88 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.90 | Put | | 2,621.00000 | 2,584 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.90 | Call | | 42.00000 | 43 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.90 | Put | | 3,576.00000 | 3,539 | 23.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.90 | Call | | 25.00000 | 25 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.90 | Put | | 4,559.00000 | 4,520 | 25.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.90 | Call | | 18.00000 | 17 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.90 | Put | | 5,552.00000 | 5,513 | 27.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Call | | 197.00000 | 201 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.70 | Put | | 1,531.00000 | 1,497 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.30 | Call | | 3,086.00000 | 3,124 | 24.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.30 | Put | | 20.00000 | 20 | 24.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.30 | Call | | 2,110.00000 | 2,147 | 19.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.30 | Put | | 44.00000 | 43 | 19.81 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.30 | Call | | 1,184.00000 | 1,219 | 15.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.30 | Put | | 118.00000 | 114 | 15.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.30 | Call | | 550.00000 | 567 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.30 | Put | | 484.00000 | 463 | 16.48 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.30 | Call | | 135.00000 | 137 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.30 | Put | | 2,069.00000 | 2,032 | 21.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.30 | Call | | 65.00000 | 66 | 22.93 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.30 | Put | | 2,999.00000 | 2,961 | 22.93 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.30 | Call | | 32.00000 | 33 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.30 | Put | | 3,966.00000 | 3,928 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.30 | Call | | 21.00000 | 21 | 26.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.30 | Put | | 4,955.00000 | 4,917 | 26.44 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.30 | Call | | 11.00000 | 11 | 30.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.30 | Put | | 6,945.00000 | 6,906 | 30.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.30 | Call | | 4.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.30 | Put | | 8,938.00000 | 8,899 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.45 | Call | | 2,939.00000 | 2,977 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.45 | Put | | 23.00000 | 23 | 23.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.45 | Call | | 1,966.00000 | 2,003 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.45 | Put | | 50.00000 | 49 | 19.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.45 | Call | | 1,065.00000 | 1,093 | 15.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.45 | Put | | 149.00000 | 139 | 15.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.45 | Call | | 58.00000 | 59 | 23.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.45 | Put | | 3,142.00000 | 3,105 | 23.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 17.45 | Call | | | 20.00000 | 20 | 26.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.45 | Put | | | 5,104.00000 | 5,066 | 26.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.45 | Call | | | 10.00000 | 10 | 30.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.45 | Put | | | 7,094.00000 | 7,056 | 30.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.45 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.45 | Put | | | 9,087.00000 | 9,049 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.55 | Call | | | 10.00000 | 10 | 30.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.55 | Put | | | 7,194.00000 | 7,155 | 30.69 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.55 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.55 | Put | | | 9,187.00000 | 9,149 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.60 | Call | | | 10.00000 | 10 | 30.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.60 | Put | | | 7,244.00000 | 7,205 | 30.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.60 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.60 | Put | | | 9,237.00000 | 9,199 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.75 | Call | | | 9.00000 | 9 | 31.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.75 | Put | | | 7,393.00000 | 7,355 | 31.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.75 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.75 | Put | | | 9,387.00000 | 9,348 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.85 | Call | | | 9.00000 | 9 | 31.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.85 | Put | | | 7,493.00000 | 7,454 | 31.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.85 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.85 | Put | | | 9,487.00000 | 9,448 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.90 | Call | | | 9.00000 | 9 | 31.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.90 | Put | | | 7,543.00000 | 7,504 | 31.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.90 | Call | | | 2.00000 | 2 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.90 | Put | | | 9,536.00000 | 9,498 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.95 | Call | | | 8.00000 | 8 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.95 | Put | | | 7,592.00000 | 7,554 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.95 | Call | | | 2.00000 | 2 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.95 | Put | | | 9,586.00000 | 9,548 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 2,352.00000 | 2,390 | 20.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 36.00000 | 35 | 20.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.05 | Call | | | 677.00000 | 697 | 16.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.05 | Put | | | 361.00000 | 343 | 16.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.05 | Call | | | 38.00000 | 39 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.05 | Put | | | 3,722.00000 | 3,684 | 23.95 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.05 | Call | | | 17.00000 | 17 | 28.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.05 | Put | | | 5,701.00000 | 5,662 | 28.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.05 | Call | | | 8.00000 | 8 | 31.46 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.05 | Put | | | 7,692.00000 | 7,654 | 31.46 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.05 | Call | | | 2.00000 | 2 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.05 | Put | | | 9,686.00000 | 9,648 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.80 | Call | | | 9.00000 | 9 | 31.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.80 | Put | | | 7,443.00000 | 7,404 | 31.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.80 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 21.80 | Put | | | 9,437.00000 | 9,398 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.65 | Call | | | 9.00000 | 9 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.65 | Put | | | 7,293.00000 | 7,255 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.65 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.65 | Put | | | 9,287.00000 | 9,248 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.40 | Call | | | 2,988.00000 | 3,026 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.40 | Put | | | 22.00000 | 22 | 24.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.40 | Call | | | 2,014.00000 | 2,051 | 19.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.40 | Put | | | 48.00000 | 46 | 19.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 1,102.00000 | 1,131 | 15.57 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 136.00000 | 127 | 15.57 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.40 | Call | | | 507.00000 | 521 | 16.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.40 | Put | | | 541.00000 | 516 | 16.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.40 | Call | | | 60.00000 | 61 | 23.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.40 | Put | | | 3,094.00000 | 3,057 | 23.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.40 | Call | | | 21.00000 | 21 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.40 | Put | | | 5,055.00000 | 5,016 | 26.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.40 | Call | | | 10.00000 | 10 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.40 | Put | | | 7,044.00000 | 7,006 | 30.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.40 | Call | | | 3.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.40 | Put | | | 9,037.00000 | 8,999 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.25 | Call | | | 3,135.00000 | 3,173 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.25 | Put | | | 19.00000 | 19 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 2,158.00000 | 2,196 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 42.00000 | 41 | 20.04 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.25 | Call | | | 1,228.00000 | 1,263 | 16.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.25 | Put | | | 112.00000 | 109 | 16.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.25 | Call | | | 574.00000 | 592 | 16.43 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 12.25 | Put | | | 458.00000 | 437 | 16.43 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.25 | Call | | | 67.00000 | 68 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.25 | Put | | | 2,951.00000 | 2,914 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.25 | Call | | | 22.00000 | 22 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.25 | Put | | | 4,906.00000 | 4,867 | 26.33 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.25 | Call | | | 11.00000 | 11 | 30.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.25 | Put | | | 6,895.00000 | 6,856 | 30.22 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.25 | Call | | | 4.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.25 | Put | | | 8,888.00000 | 8,849 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 3,184.00000 | 3,222 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 18.00000 | 18 | 24.65 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.20 | Call | | | 2,206.00000 | 2,244 | 20.28 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.20 | Put | | | 40.00000 | 40 | 20.28 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.20 | Call | | | 1,273.00000 | 1,308 | 16.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.20 | Put | | | 107.00000 | 103 | 16.32 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.20 | Call | | | 70.00000 | 71 | 22.79 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.20 | Put | | | 2,904.00000 | 2,866 | 22.79 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 17.20 | Call | | | 22.00000 | 22 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.20 | Put | | | 4,856.00000 | 4,818 | 26.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.20 | Call | | | 11.00000 | 11 | 30.14 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.20 | Put | | | 6,845.00000 | 6,807 | 30.14 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.20 | Call | | | 4.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.20 | Put | | | 8,838.00000 | 8,800 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 3,037.00000 | 3,075 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 21.00000 | 21 | 24.17 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 2,061.00000 | 2,099 | 19.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 45.00000 | 45 | 19.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 1,141.00000 | 1,175 | 15.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 125.00000 | 120 | 15.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.35 | Call | | | 62.00000 | 64 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.35 | Put | | | 3,046.00000 | 3,009 | 23.00 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.35 | Call | | | 21.00000 | 21 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.35 | Put | | | 5,005.00000 | 4,966 | 26.55 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.35 | Call | | | 10.00000 | 10 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.35 | Put | | | 6,994.00000 | 6,956 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.35 | Call | | | 4.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.35 | Put | | | 8,988.00000 | 8,949 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.50 | Call | | | 10.00000 | 10 | 30.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.50 | Put | | | 7,144.00000 | 7,105 | 30.61 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.50 | Call | | | 3.00000 | 3 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.50 | Put | | | 9,137.00000 | 9,099 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.10 | Call | | | 2,303.00000 | 2,341 | 20.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 37.00000 | 37 | 20.74 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 1,362.00000 | 1,398 | 16.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 96.00000 | 93 | 16.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.10 | Call | | | 37.00000 | 38 | 24.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.10 | Put | | | 3,771.00000 | 3,733 | 24.02 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.10 | Call | | | 17.00000 | 16 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.10 | Put | | | 5,751.00000 | 5,712 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.10 | Call | | | 8.00000 | 8 | 31.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.10 | Put | | | 7,742.00000 | 7,704 | 31.54 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.10 | Call | | | 2.00000 | 2 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.10 | Put | | | 9,736.00000 | 9,698 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 2,255.00000 | 2,293 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 39.00000 | 38 | 20.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 1,317.00000 | 1,353 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 101.00000 | 98 | 16.51 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.15 | Call | | | 36.00000 | 36 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.15 | Put | | | 3,820.00000 | 3,782 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.15 | Call | | | 16.00000 | 16 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.15 | Put | | | 5,800.00000 | 5,762 | 28.34 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.15 | Call | | | 8.00000 | 8 | 31.62 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 20.15 | Put | | 7,792.00000 | 7,753 | 31.62 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.15 | Call | | 2.00000 | 2 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.15 | Put | | 9,786.00000 | 9,748 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.00 | Call | | 2,401.00000 | 2,439 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 10.00 | Put | | 35.00000 | 34 | 21.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.00 | Call | | 1,453.00000 | 1,489 | 17.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 11.00 | Put | | 87.00000 | 84 | 17.08 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.00 | Call | | 323.00000 | 330 | 18.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 13.00 | Put | | 957.00000 | 926 | 18.12 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.00 | Call | | 40.00000 | 40 | 23.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.00 | Put | | 3,674.00000 | 3,636 | 23.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.00 | Call | | 17.00000 | 17 | 28.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.00 | Put | | 5,651.00000 | 5,612 | 28.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.00 | Call | | 8.00000 | 8 | 31.39 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.00 | Put | | 7,642.00000 | 7,604 | 31.39 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.00 | Call | | 2.00000 | 2 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 22.00 | Put | | 9,636.00000 | 9,598 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.05 | Call | | 3,331.00000 | 3,369 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.05 | Put | | 15.00000 | 15 | 25.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.05 | Call | | 78.00000 | 79 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.05 | Put | | 2,762.00000 | 2,725 | 22.59 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.05 | Call | | 23.00000 | 23 | 25.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.05 | Put | | 4,707.00000 | 4,669 | 25.88 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.05 | Call | | 12.00000 | 12 | 29.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.05 | Put | | 6,696.00000 | 6,657 | 29.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.05 | Call | | 5.00000 | 5 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.05 | Put | | 8,689.00000 | 8,650 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.15 | Call | | 72.00000 | 74 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.15 | Put | | 2,856.00000 | 2,819 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.15 | Call | | 22.00000 | 23 | 26.10 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.15 | Put | | 4,806.00000 | 4,768 | 26.10 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.15 | Call | | 11.00000 | 11 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.15 | Put | | 6,795.00000 | 6,757 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.15 | Call | | 4.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.15 | Put | | 8,788.00000 | 8,750 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.10 | Call | | 3,282.00000 | 3,320 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.10 | Put | | 16.00000 | 16 | 24.97 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.10 | Call | | 75.00000 | 76 | 22.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 15.10 | Put | | 2,809.00000 | 2,772 | 22.66 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.10 | Call | | 23.00000 | 23 | 25.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 17.10 | Put | | 4,757.00000 | 4,718 | 25.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.10 | Call | | 11.00000 | 11 | 29.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 19.10 | Put | | 6,745.00000 | 6,707 | 29.99 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.10 | Call | | 4.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 21.10 | Put | | 8,738.00000 | 8,700 | 32.01 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 3,430.00000 | 3,468 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 14.00000 | 13 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.95 | Call | | | 12.00000 | 12 | 29.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.95 | Put | | | 6,596.00000 | 6,558 | 29.76 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.95 | Call | | | 5.00000 | 5 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.95 | Put | | | 8,589.00000 | 8,550 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.85 | Call | | | 3,528.00000 | 3,566 | 25.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.85 | Put | | | 12.00000 | 12 | 25.78 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.85 | Call | | | 13.00000 | 13 | 29.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.85 | Put | | | 6,497.00000 | 6,458 | 29.60 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.85 | Call | | | 5.00000 | 5 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.85 | Put | | | 8,489.00000 | 8,451 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.90 | Call | | | 3,479.00000 | 3,517 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.90 | Put | | | 13.00000 | 13 | 25.62 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.90 | Call | | | 12.00000 | 12 | 29.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.90 | Put | | | 6,546.00000 | 6,508 | 29.68 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.90 | Call | | | 5.00000 | 5 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.90 | Put | | | 8,539.00000 | 8,501 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.80 | Call | | | 3,578.00000 | 3,616 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.80 | Put | | | 12.00000 | 11 | 25.94 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.80 | Call | | | 13.00000 | 13 | 29.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.80 | Put | | | 6,447.00000 | 6,408 | 29.52 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.80 | Call | | | 5.00000 | 5 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.80 | Put | | | 8,439.00000 | 8,401 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.55 | Call | | | 3,825.00000 | 3,863 | 26.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.55 | Put | | | 9.00000 | 8 | 26.75 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.55 | Call | | | 14.00000 | 14 | 29.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.55 | Put | | | 6,198.00000 | 6,160 | 29.13 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.55 | Call | | | 6.00000 | 7 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.55 | Put | | | 8,190.00000 | 8,152 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.50 | Call | | | 3,874.00000 | 3,913 | 26.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.50 | Put | | | 8.00000 | 8 | 26.91 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.50 | Call | | | 14.00000 | 15 | 29.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.50 | Put | | | 6,148.00000 | 6,110 | 29.06 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.50 | Call | | | 7.00000 | 7 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.50 | Put | | | 8,141.00000 | 8,102 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.60 | Call | | | 3,775.00000 | 3,813 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.60 | Put | | | 9.00000 | 9 | 26.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.60 | Call | | | 14.00000 | 14 | 29.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.60 | Put | | | 6,248.00000 | 6,209 | 29.21 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.60 | Call | | | 6.00000 | 6 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.60 | Put | | | 8,240.00000 | 8,202 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.45 | Call | | | 3,924.00000 | 3,962 | 27.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.45 | Put | | | 8.00000 | 8 | 27.07 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.45 | Call | | | 122.00000 | 124 | 21.77 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 14.45 | Put | | 2,206.00000 | 2,170 | 21.77 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.45 | Call | | 30.00000 | 30 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.45 | Put | | 4,114.00000 | 4,076 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.45 | Call | | 15.00000 | 15 | 28.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.45 | Put | | 6,099.00000 | 6,060 | 28.98 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.45 | Call | | 7.00000 | 7 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.45 | Put | | 8,091.00000 | 8,053 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.20 | Call | | 4,171.00000 | 4,209 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.20 | Put | | 5.00000 | 5 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.20 | Call | | 144.00000 | 146 | 21.19 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.20 | Put | | 1,978.00000 | 1,941 | 21.19 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.20 | Call | | 35.00000 | 35 | 24.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.20 | Put | | 3,869.00000 | 3,831 | 24.15 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.20 | Call | | 16.00000 | 16 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.20 | Put | | 5,850.00000 | 5,812 | 28.45 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.20 | Call | | 8.00000 | 8 | 31.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.20 | Put | | 7,842.00000 | 7,803 | 31.70 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.15 | Call | | 4,221.00000 | 4,259 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.15 | Put | | 5.00000 | 4 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.65 | Call | | 3,726.00000 | 3,764 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.65 | Put | | 10.00000 | 10 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.65 | Call | | 14.00000 | 14 | 29.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.65 | Put | | 6,298.00000 | 6,259 | 29.29 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.65 | Call | | 6.00000 | 6 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.65 | Put | | 8,290.00000 | 8,252 | 32.01 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.05 | Call | | 4,320.00000 | 4,358 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.05 | Put | | 4.00000 | 3 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 7.85 | Call | | 4,518.00000 | 4,557 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 7.85 | Put | | 2.00000 | 2 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.00 | Call | | 4,369.00000 | 4,407 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.00 | Put | | 3.00000 | 3 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.00 | Call | | 3,381.00000 | 3,419 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 9.00 | Put | | 15.00000 | 14 | 25.30 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 7.95 | Call | | 4,419.00000 | 4,457 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 7.95 | Put | | 3.00000 | 3 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.35 | Call | | 4,023.00000 | 4,061 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 8.35 | Put | | 7.00000 | 6 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.35 | Call | | 131.00000 | 133 | 21.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 14.35 | Put | | 2,115.00000 | 2,078 | 21.58 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.35 | Call | | 31.00000 | 32 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 16.35 | Put | | 4,015.00000 | 3,977 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.35 | Call | | 15.00000 | 15 | 28.79 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 18.35 | Put | | 5,999.00000 | 5,961 | 28.79 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.35 | Call | | 7.00000 | 7 | 31.93 | 0.00 | 0 | 0.00 |
| £ / R On 15/03/2010 Currency Future | 20.35 | Put | | 7,991.00000 | 7,953 | 31.93 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | | | 12.60700 | 12.56910 | | 16.75 | 0.00 | 0 | 519.00 |
| £ / R On 14/06/2010 Currency Future | 12.55 | Call | | 687.00000 | 703 | 16.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.55 | Put | | 668.00000 | 646 | 16.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Call | | 776.00000 | 794 | 16.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.35 | Put | | 557.00000 | 537 | 16.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.15 | Call | | 876.00000 | 896 | 16.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.15 | Put | | 457.00000 | 439 | 16.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.20 | Call | | 850.00000 | 869 | 16.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.20 | Put | | 481.00000 | 462 | 16.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.05 | Call | | 930.00000 | 950 | 15.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.05 | Put | | 411.00000 | 393 | 15.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Call | | 800.00000 | 818 | 16.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.30 | Put | | 531.00000 | 511 | 16.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.45 | Call | | 731.00000 | 747 | 16.54 | 0.00 | 0 | 8,032.00 |
| £ / R On 14/06/2010 Currency Future | 12.45 | Put | | 611.00000 | 590 | 16.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Call | | 649.00000 | 662 | 16.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.65 | Put | | 730.00000 | 705 | 16.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.75 | Call | | 614.00000 | 626 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.75 | Put | | 795.00000 | 769 | 17.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Call | | 581.00000 | 592 | 17.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.85 | Put | | 862.00000 | 835 | 17.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Call | | 631.00000 | 644 | 16.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Put | | 762.00000 | 737 | 16.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Call | | 753.00000 | 770 | 16.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.40 | Put | | 584.00000 | 563 | 16.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Call | | 597.00000 | 609 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.80 | Put | | 828.00000 | 802 | 17.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Call | | 631.00000 | 644 | 16.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.70 | Put | | 762.00000 | 737 | 16.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.00 | Call | | 535.00000 | 545 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.00 | Put | | 965.00000 | 938 | 17.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.05 | Call | | 520.00000 | 530 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.05 | Put | | 1,001.00000 | 973 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Call | | 467.00000 | 476 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.25 | Put | | 1,148.00000 | 1,119 | 18.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Call | | 506.00000 | 516 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.10 | Put | | 1,037.00000 | 1,009 | 17.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Call | | 431.00000 | 439 | 18.49 | 0.00 | 0 | 12,446.00 |
| £ / R On 14/06/2010 Currency Future | 13.40 | Put | | 1,262.00000 | 1,232 | 18.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Call | | 266.00000 | 270 | 20.66 | 0.00 | 0 | 8,032.00 |
| £ / R On 14/06/2010 Currency Future | 14.40 | Put | | 2,097.00000 | 2,063 | 20.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Call | | 56.00000 | 57 | 24.38 | 0.00 | 0 | 12,446.00 |
| £ / R On 14/06/2010 Currency Future | 17.50 | Put | | 4,987.00000 | 4,950 | 24.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.15 | Call | | 493.00000 | 502 | 17.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.15 | Put | | 1,074.00000 | 1,045 | 17.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 13.30 | Call | | | 455.00000 | 463 | 18.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.30 | Put | | | 1,186.00000 | 1,156 | 18.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Call | | | 443.00000 | 451 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.35 | Put | | | 1,224.00000 | 1,194 | 18.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Call | | | 420.00000 | 428 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.45 | Put | | | 1,301.00000 | 1,271 | 18.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.55 | Call | | | 399.00000 | 406 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.55 | Put | | | 1,380.00000 | 1,349 | 18.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Call | | | 361.00000 | 367 | 19.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.75 | Put | | | 1,542.00000 | 1,510 | 19.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Call | | | 320.00000 | 325 | 19.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.00 | Put | | | 1,751.00000 | 1,718 | 19.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.05 | Call | | | 312.00000 | 317 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.05 | Put | | | 1,793.00000 | 1,760 | 19.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Call | | | 298.00000 | 302 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.15 | Put | | | 1,879.00000 | 1,845 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.20 | Call | | | 291.00000 | 295 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.20 | Put | | | 1,922.00000 | 1,888 | 20.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Call | | | 272.00000 | 276 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Put | | | 2,053.00000 | 2,019 | 20.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Call | | | 278.00000 | 282 | 20.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.30 | Put | | | 2,009.00000 | 1,975 | 20.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Call | | | 344.00000 | 349 | 19.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.85 | Put | | | 1,625.00000 | 1,592 | 19.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.60 | Call | | | 389.00000 | 396 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.60 | Put | | | 1,420.00000 | 1,389 | 18.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Call | | | 370.00000 | 376 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Put | | | 1,501.00000 | 1,469 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.65 | Call | | | 380.00000 | 386 | 19.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.65 | Put | | | 1,460.00000 | 1,429 | 19.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | | 335.00000 | 341 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | | 1,666.00000 | 1,634 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Call | | | 305.00000 | 309 | 20.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.10 | Put | | | 1,836.00000 | 1,802 | 20.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.25 | Call | | | 284.00000 | 289 | 20.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.25 | Put | | | 1,965.00000 | 1,932 | 20.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | | 327.00000 | 333 | 19.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | | 1,708.00000 | 1,676 | 19.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Call | | | 352.00000 | 358 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.80 | Put | | | 1,583.00000 | 1,551 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Call | | | 327.00000 | 333 | 19.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.95 | Put | | | 1,708.00000 | 1,676 | 19.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Call | | | 335.00000 | 341 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.90 | Put | | | 1,666.00000 | 1,634 | 19.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.70 | Call | | | 370.00000 | 376 | 19.14 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 13.70 | Put | | 1,501.00000 | 1,469 | 19.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Call | | 410.00000 | 417 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.50 | Put | | 1,341.00000 | 1,310 | 18.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Call | | 243.00000 | 247 | 21.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.60 | Put | | 2,274.00000 | 2,240 | 21.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Call | | 168.00000 | 170 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.35 | Put | | 2,948.00000 | 2,913 | 22.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Call | | 107.00000 | 109 | 23.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.35 | Put | | 3,888.00000 | 3,852 | 23.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Call | | 61.00000 | 63 | 24.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.35 | Put | | 4,842.00000 | 4,806 | 24.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Call | | 34.00000 | 35 | 24.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.35 | Put | | 5,815.00000 | 5,778 | 24.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Call | | 172.00000 | 174 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.30 | Put | | 2,903.00000 | 2,867 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Call | | 110.00000 | 111 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.30 | Put | | 3,841.00000 | 3,804 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Call | | 63.00000 | 65 | 24.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.30 | Put | | 4,794.00000 | 4,758 | 24.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Call | | 35.00000 | 36 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.30 | Put | | 5,766.00000 | 5,729 | 24.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Call | | 3,989.00000 | 4,027 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.60 | Put | | 20.00000 | 20 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Call | | 2,521.00000 | 2,558 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.10 | Put | | 51.00000 | 51 | 18.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Call | | 1,206.00000 | 1,231 | 15.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.60 | Put | | 236.00000 | 224 | 15.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Call | | 119.00000 | 121 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.10 | Put | | 3,650.00000 | 3,614 | 23.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Call | | 53.00000 | 54 | 24.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.60 | Put | | 5,084.00000 | 5,047 | 24.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Call | | 25.00000 | 26 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.10 | Put | | 6,556.00000 | 6,519 | 25.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Call | | 17.00000 | 18 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.60 | Put | | 8,048.00000 | 8,011 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Call | | 4,429.00000 | 4,466 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.15 | Put | | 10.00000 | 9 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Call | | 2,960.00000 | 2,997 | 20.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.65 | Put | | 41.00000 | 40 | 20.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Call | | 1,560.00000 | 1,592 | 15.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.15 | Put | | 141.00000 | 135 | 15.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Call | | 146.00000 | 148 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.65 | Put | | 3,227.00000 | 3,191 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Call | | 69.00000 | 71 | 24.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.15 | Put | | 4,650.00000 | 4,614 | 24.25 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 18.65 | Call | | | 29.00000 | 29 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.65 | Put | | | 6,110.00000 | 6,072 | 24.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Call | | | 19.00000 | 20 | 27.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.15 | Put | | | 7,600.00000 | 7,563 | 27.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Call | | | 4,675.00000 | 4,713 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 7.90 | Put | | | 6.00000 | 6 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Call | | | 3,204.00000 | 3,241 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.40 | Put | | | 35.00000 | 34 | 21.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Call | | | 1,773.00000 | 1,806 | 16.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.90 | Put | | | 104.00000 | 99 | 16.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Call | | | 164.00000 | 166 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.40 | Put | | | 2,995.00000 | 2,959 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Call | | | 80.00000 | 82 | 24.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.90 | Put | | | 4,411.00000 | 4,375 | 24.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Call | | | 33.00000 | 34 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.40 | Put | | | 5,864.00000 | 5,827 | 24.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Call | | | 21.00000 | 21 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.90 | Put | | | 7,352.00000 | 7,314 | 26.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Call | | | 3,106.00000 | 3,144 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.50 | Put | | | 37.00000 | 37 | 21.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Call | | | 2,133.00000 | 2,171 | 16.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.50 | Put | | | 64.00000 | 64 | 16.81 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Call | | | 1,278.00000 | 1,308 | 15.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.50 | Put | | | 209.00000 | 201 | 15.47 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Call | | | 709.00000 | 725 | 16.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.50 | Put | | | 639.00000 | 618 | 16.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Call | | | 254.00000 | 258 | 20.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.50 | Put | | | 2,185.00000 | 2,151 | 20.87 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Call | | | 156.00000 | 158 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.50 | Put | | | 3,087.00000 | 3,051 | 22.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Call | | | 101.00000 | 102 | 23.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.50 | Put | | | 4,032.00000 | 3,995 | 23.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Call | | | 2,230.00000 | 2,267 | 17.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.40 | Put | | | 61.00000 | 60 | 17.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Call | | | 1,356.00000 | 1,387 | 15.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.40 | Put | | | 187.00000 | 180 | 15.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Call | | | 105.00000 | 106 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.40 | Put | | | 3,936.00000 | 3,899 | 23.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Call | | | 60.00000 | 61 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.40 | Put | | | 4,890.00000 | 4,854 | 24.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 3,253.00000 | 3,290 | 21.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 34.00000 | 33 | 21.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 2,278.00000 | 2,316 | 17.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 59.00000 | 59 | 17.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.35 | Call | | | 1,396.00000 | 1,427 | 15.63 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.35 | Put | | | 177.00000 | 170 | 15.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Call | | | 54.00000 | 56 | 24.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.55 | Put | | | 5,035.00000 | 4,999 | 24.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Call | | | 225.00000 | 229 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.75 | Put | | | 2,406.00000 | 2,372 | 21.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Call | | | 139.00000 | 141 | 22.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.75 | Put | | | 3,320.00000 | 3,284 | 22.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Call | | | 88.00000 | 90 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.75 | Put | | | 4,269.00000 | 4,233 | 24.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Call | | | 48.00000 | 49 | 24.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.75 | Put | | | 5,229.00000 | 5,192 | 24.48 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Call | | | 198.00000 | 202 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.00 | Put | | | 2,629.00000 | 2,595 | 21.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.00 | Call | | | 125.00000 | 126 | 23.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.00 | Put | | | 3,556.00000 | 3,519 | 23.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Call | | | 76.00000 | 77 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.00 | Put | | | 4,507.00000 | 4,470 | 24.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Call | | | 42.00000 | 43 | 24.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.00 | Put | | | 5,473.00000 | 5,436 | 24.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.75 | Call | | | 2,862.00000 | 2,900 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.75 | Put | | | 43.00000 | 43 | 20.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.75 | Call | | | 1,905.00000 | 1,939 | 16.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.75 | Put | | | 86.00000 | 82 | 16.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.75 | Call | | | 1,107.00000 | 1,131 | 15.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.75 | Put | | | 288.00000 | 274 | 15.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.25 | Call | | | 176.00000 | 178 | 22.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.25 | Put | | | 2,857.00000 | 2,821 | 22.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.25 | Call | | | 112.00000 | 113 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.25 | Put | | | 3,793.00000 | 3,756 | 23.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.25 | Call | | | 65.00000 | 67 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.25 | Put | | | 4,746.00000 | 4,710 | 24.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.25 | Call | | | 36.00000 | 37 | 24.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.25 | Put | | | 5,717.00000 | 5,680 | 24.66 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.90 | Call | | | 2,715.00000 | 2,753 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.90 | Put | | | 46.00000 | 46 | 19.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.90 | Call | | | 1,015.00000 | 1,038 | 15.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.90 | Put | | | 346.00000 | 331 | 15.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.90 | Call | | | 565.00000 | 576 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.90 | Put | | | 896.00000 | 869 | 17.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 2,667.00000 | 2,704 | 19.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 48.00000 | 47 | 19.19 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Call | | | 1,730.00000 | 1,763 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Put | | | 110.00000 | 106 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Call | | | 986.00000 | 1,008 | 15.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Put | | | 367.00000 | 351 | 15.86 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 12.95 | Call | | | 549.00000 | 560 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Put | | | 930.00000 | 903 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.45 | Call | | | 160.00000 | 162 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.45 | Put | | | 3,041.00000 | 3,005 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.45 | Call | | | 103.00000 | 104 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.45 | Put | | | 3,984.00000 | 3,947 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.45 | Call | | | 58.00000 | 59 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.45 | Put | | | 4,939.00000 | 4,902 | 24.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.45 | Call | | | 32.00000 | 33 | 24.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.45 | Put | | | 5,913.00000 | 5,876 | 24.74 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 2,569.00000 | 2,607 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 50.00000 | 50 | 18.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.05 | Call | | | 1,644.00000 | 1,677 | 15.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.05 | Put | | | 125.00000 | 120 | 15.93 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.55 | Call | | | 153.00000 | 155 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.55 | Put | | | 3,134.00000 | 3,098 | 22.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.55 | Call | | | 99.00000 | 100 | 23.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.55 | Put | | | 4,080.00000 | 4,043 | 23.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.55 | Call | | | 30.00000 | 31 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.55 | Put | | | 6,011.00000 | 5,974 | 24.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.15 | Call | | | 2,472.00000 | 2,510 | 18.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.15 | Put | | | 53.00000 | 53 | 18.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.65 | Call | | | 93.00000 | 95 | 24.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.65 | Put | | | 4,174.00000 | 4,138 | 24.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.65 | Call | | | 51.00000 | 52 | 24.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.65 | Put | | | 5,132.00000 | 5,095 | 24.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 2,764.00000 | 2,802 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 45.00000 | 45 | 19.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.85 | Call | | | 1,817.00000 | 1,850 | 16.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.85 | Put | | | 97.00000 | 93 | 16.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.85 | Call | | | 1,045.00000 | 1,068 | 15.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.85 | Put | | | 326.00000 | 311 | 15.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.70 | Call | | | 2,911.00000 | 2,948 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.70 | Put | | | 42.00000 | 41 | 20.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Call | | | 1,949.00000 | 1,984 | 16.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Put | | | 80.00000 | 77 | 16.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Call | | | 1,139.00000 | 1,164 | 15.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Put | | | 270.00000 | 257 | 15.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Call | | | 180.00000 | 183 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Put | | | 2,811.00000 | 2,776 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.20 | Call | | | 114.00000 | 116 | 23.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.20 | Put | | | 3,745.00000 | 3,709 | 23.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.20 | Call | | | 67.00000 | 69 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.20 | Put | | | 4,698.00000 | 4,662 | 24.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.20 | Call | | | 37.00000 | 38 | 24.64 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 18.20 | Put | | 5,668.00000 | 5,631 | 24.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Call | | 1,949.00000 | 1,984 | 16.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.70 | Put | | 80.00000 | 77 | 16.28 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Call | | 1,139.00000 | 1,164 | 15.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.70 | Put | | 270.00000 | 257 | 15.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Call | | 180.00000 | 183 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.20 | Put | | 2,811.00000 | 2,776 | 21.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.00 | Call | | 2,618.00000 | 2,655 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.00 | Put | | 49.00000 | 48 | 18.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.00 | Call | | 1,687.00000 | 1,720 | 15.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.00 | Put | | 117.00000 | 113 | 15.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.00 | Call | | 958.00000 | 979 | 15.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.00 | Put | | 388.00000 | 372 | 15.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.50 | Call | | 31.00000 | 32 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.50 | Put | | 5,962.00000 | 5,925 | 24.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.10 | Call | | 1,602.00000 | 1,634 | 15.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.10 | Put | | 132.00000 | 127 | 15.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.10 | Call | | 902.00000 | 923 | 16.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.10 | Put | | 433.00000 | 416 | 16.06 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.60 | Call | | 149.00000 | 151 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.60 | Put | | 3,180.00000 | 3,144 | 22.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.60 | Call | | 96.00000 | 98 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.60 | Put | | 4,127.00000 | 4,091 | 24.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.60 | Call | | 30.00000 | 30 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.60 | Put | | 6,061.00000 | 6,023 | 24.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.55 | Call | | 3,058.00000 | 3,095 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.55 | Put | | 39.00000 | 38 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.55 | Call | | 2,085.00000 | 2,122 | 16.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.55 | Put | | 66.00000 | 65 | 16.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.55 | Call | | 1,240.00000 | 1,269 | 15.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.55 | Put | | 221.00000 | 212 | 15.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.05 | Call | | 194.00000 | 197 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.05 | Put | | 2,675.00000 | 2,640 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.05 | Call | | 122.00000 | 124 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.05 | Put | | 3,603.00000 | 3,567 | 23.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.05 | Call | | 73.00000 | 75 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.05 | Put | | 4,554.00000 | 4,518 | 24.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.05 | Call | | 40.00000 | 41 | 24.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.05 | Put | | 5,521.00000 | 5,484 | 24.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.55 | Call | | 23.00000 | 23 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.55 | Put | | 7,003.00000 | 6,966 | 26.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.55 | Call | | 10.00000 | 10 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.55 | Put | | 8,991.00000 | 8,953 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.65 | Call | | 1,994.00000 | 2,029 | 16.33 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.65 | Put | | 75.00000 | 72 | 16.33 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.65 | Call | | | 1,172.00000 | 1,197 | 15.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.65 | Put | | | 253.00000 | 240 | 15.44 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.65 | Call | | | 22.00000 | 22 | 26.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.65 | Put | | | 7,103.00000 | 7,065 | 26.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.65 | Call | | | 9.00000 | 9 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.65 | Put | | | 9,090.00000 | 9,052 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.75 | Call | | | 21.00000 | 22 | 26.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.75 | Put | | | 7,202.00000 | 7,165 | 26.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.75 | Call | | | 9.00000 | 9 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.75 | Put | | | 9,190.00000 | 9,152 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 2,813.00000 | 2,851 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 44.00000 | 44 | 19.84 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.80 | Call | | | 1,861.00000 | 1,895 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.80 | Put | | | 91.00000 | 88 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.80 | Call | | | 1,076.00000 | 1,099 | 15.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.80 | Put | | | 307.00000 | 292 | 15.65 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.80 | Call | | | 136.00000 | 138 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.80 | Put | | | 3,367.00000 | 3,331 | 22.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.80 | Call | | | 47.00000 | 48 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.80 | Put | | | 5,278.00000 | 5,241 | 24.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.80 | Call | | | 21.00000 | 21 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.80 | Put | | | 7,252.00000 | 7,214 | 26.57 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.80 | Call | | | 8.00000 | 9 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.80 | Put | | | 9,239.00000 | 9,202 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Call | | | 1,730.00000 | 1,763 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.95 | Put | | | 110.00000 | 106 | 16.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Call | | | 986.00000 | 1,008 | 15.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.95 | Put | | | 367.00000 | 351 | 15.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Call | | | 549.00000 | 560 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.95 | Put | | | 930.00000 | 903 | 17.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Call | | | 127.00000 | 129 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Put | | | 3,508.00000 | 3,472 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.95 | Call | | | 43.00000 | 44 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.95 | Put | | | 5,424.00000 | 5,387 | 24.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.95 | Call | | | 20.00000 | 20 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.95 | Put | | | 7,401.00000 | 7,363 | 26.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.95 | Call | | | 8.00000 | 8 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.95 | Put | | | 9,389.00000 | 9,351 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Call | | | 127.00000 | 129 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.95 | Put | | | 3,508.00000 | 3,472 | 23.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.00 | Call | | | 20.00000 | 20 | 26.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.00 | Put | | | 7,451.00000 | 7,413 | 26.86 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.00 | Call | | | 7.00000 | 8 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.00 | Put | | | 9,438.00000 | 9,401 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.15 | Call | | | 117.00000 | 118 | 23.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 16.15 | Put | | 3,698.00000 | 3,661 | 23.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.15 | Call | | 38.00000 | 39 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.15 | Put | | 5,619.00000 | 5,582 | 24.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.15 | Call | | 7.00000 | 7 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.15 | Put | | 9,588.00000 | 9,550 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.20 | Call | | 2,423.00000 | 2,461 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.20 | Put | | 54.00000 | 54 | 18.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.20 | Call | | 1,518.00000 | 1,550 | 15.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.20 | Put | | 149.00000 | 143 | 15.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.20 | Call | | 480.00000 | 489 | 18.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 13.20 | Put | | 1,111.00000 | 1,082 | 18.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.20 | Call | | 19.00000 | 19 | 27.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.20 | Put | | 7,650.00000 | 7,612 | 27.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.20 | Call | | 7.00000 | 7 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.20 | Put | | 9,638.00000 | 9,600 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.30 | Call | | 2,326.00000 | 2,364 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.30 | Put | | 57.00000 | 57 | 17.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.30 | Call | | 1,436.00000 | 1,468 | 15.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.30 | Put | | 167.00000 | 161 | 15.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.30 | Call | | 19.00000 | 19 | 27.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.30 | Put | | 7,750.00000 | 7,712 | 27.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.30 | Call | | 6.00000 | 6 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.30 | Put | | 9,737.00000 | 9,699 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.25 | Call | | 2,375.00000 | 2,412 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.25 | Put | | 56.00000 | 55 | 17.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.25 | Call | | 1,477.00000 | 1,509 | 15.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.25 | Put | | 158.00000 | 152 | 15.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.25 | Call | | 825.00000 | 843 | 16.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.25 | Put | | 506.00000 | 486 | 16.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.25 | Call | | 19.00000 | 19 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.25 | Put | | 7,700.00000 | 7,662 | 27.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.25 | Call | | 6.00000 | 7 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.25 | Put | | 9,687.00000 | 9,650 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.10 | Call | | 39.00000 | 40 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.10 | Put | | 5,570.00000 | 5,533 | 24.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.10 | Call | | 20.00000 | 20 | 27.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.10 | Put | | 7,551.00000 | 7,513 | 27.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.10 | Call | | 7.00000 | 7 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.10 | Put | | 9,538.00000 | 9,500 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.90 | Call | | 130.00000 | 132 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.90 | Put | | 3,461.00000 | 3,425 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.90 | Call | | 44.00000 | 45 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.90 | Put | | 5,375.00000 | 5,338 | 24.53 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.90 | Call | | 8.00000 | 8 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.90 | Put | | 9,339.00000 | 9,301 | 27.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 9.45 | Call | | 3,155.00000 | 3,193 | 21.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.45 | Put | | 36.00000 | 36 | 21.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.45 | Call | | 2,181.00000 | 2,219 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.45 | Put | | 62.00000 | 62 | 17.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.45 | Call | | 1,317.00000 | 1,347 | 15.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 11.45 | Put | | 198.00000 | 190 | 15.52 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.45 | Call | | 23.00000 | 23 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.45 | Put | | 6,904.00000 | 6,866 | 26.05 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.45 | Call | | 10.00000 | 11 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.45 | Put | | 8,891.00000 | 8,854 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.40 | Call | | 23.00000 | 24 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.40 | Put | | 6,854.00000 | 6,817 | 25.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.40 | Call | | 11.00000 | 11 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.40 | Put | | 8,842.00000 | 8,804 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.60 | Call | | 3,009.00000 | 3,046 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.60 | Put | | 40.00000 | 39 | 20.71 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.60 | Call | | 2,040.00000 | 2,074 | 16.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 10.60 | Put | | 70.00000 | 67 | 16.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.60 | Call | | 668.00000 | 682 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 12.60 | Put | | 699.00000 | 675 | 16.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.60 | Call | | 22.00000 | 22 | 26.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.60 | Put | | 7,053.00000 | 7,015 | 26.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.60 | Call | | 10.00000 | 10 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.60 | Put | | 9,040.00000 | 9,003 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.70 | Call | | 142.00000 | 144 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.70 | Put | | 3,273.00000 | 3,237 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.70 | Call | | 50.00000 | 51 | 24.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.70 | Put | | 5,181.00000 | 5,144 | 24.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.70 | Call | | 22.00000 | 22 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.70 | Put | | 7,153.00000 | 7,115 | 26.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.70 | Call | | 9.00000 | 9 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.70 | Put | | 9,140.00000 | 9,102 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.85 | Call | | 133.00000 | 135 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.85 | Put | | 3,414.00000 | 3,378 | 22.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.85 | Call | | 46.00000 | 47 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.85 | Put | | 5,326.00000 | 5,290 | 24.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.85 | Call | | 21.00000 | 21 | 26.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.85 | Put | | 7,302.00000 | 7,264 | 26.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.85 | Call | | 8.00000 | 8 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.85 | Put | | 9,289.00000 | 9,251 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.35 | Call | | 19.00000 | 19 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.35 | Put | | 7,800.00000 | 7,762 | 27.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.35 | Call | | 6.00000 | 6 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.35 | Put | | 9,787.00000 | 9,749 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.05 | Call | | 20.00000 | 20 | 26.94 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 20.05 | Put | | | 7,501.00000 | 7,463 | 26.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.05 | Call | | | 7.00000 | 7 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 22.05 | Put | | | 9,488.00000 | 9,450 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.25 | Call | | | 3,351.00000 | 3,388 | 21.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.25 | Put | | | 31.00000 | 31 | 21.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.25 | Call | | | 24.00000 | 25 | 25.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.25 | Put | | | 6,705.00000 | 6,668 | 25.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.25 | Call | | | 12.00000 | 12 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.25 | Put | | | 8,693.00000 | 8,655 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.35 | Call | | | 24.00000 | 24 | 25.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.35 | Put | | | 6,805.00000 | 6,767 | 25.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.35 | Call | | | 11.00000 | 11 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.35 | Put | | | 8,792.00000 | 8,754 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.30 | Call | | | 3,302.00000 | 3,339 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.30 | Put | | | 33.00000 | 32 | 21.80 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.30 | Call | | | 24.00000 | 24 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.30 | Put | | | 6,755.00000 | 6,717 | 25.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.30 | Call | | | 11.00000 | 12 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.30 | Put | | | 8,742.00000 | 8,705 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.15 | Call | | | 3,448.00000 | 3,486 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.15 | Put | | | 29.00000 | 29 | 22.35 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.15 | Call | | | 184.00000 | 187 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.15 | Put | | | 2,765.00000 | 2,730 | 21.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.15 | Call | | | 25.00000 | 25 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.15 | Put | | | 6,606.00000 | 6,568 | 25.61 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.15 | Call | | | 13.00000 | 13 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.15 | Put | | | 8,593.00000 | 8,556 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.05 | Call | | | 3,547.00000 | 3,584 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.05 | Put | | | 27.00000 | 27 | 22.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.05 | Call | | | 26.00000 | 26 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.05 | Put | | | 6,507.00000 | 6,469 | 25.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.05 | Call | | | 13.00000 | 14 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.05 | Put | | | 8,494.00000 | 8,457 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.10 | Call | | | 3,497.00000 | 3,535 | 22.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.10 | Put | | | 28.00000 | 28 | 22.54 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.10 | Call | | | 189.00000 | 192 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 15.10 | Put | | | 2,720.00000 | 2,685 | 21.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.10 | Call | | | 71.00000 | 73 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 17.10 | Put | | | 4,602.00000 | 4,566 | 24.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.10 | Call | | | 13.00000 | 13 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.10 | Put | | | 8,544.00000 | 8,506 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.00 | Call | | | 3,596.00000 | 3,633 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.00 | Put | | | 27.00000 | 26 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.00 | Call | | | 26.00000 | 26 | 25.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 19.00 | Put | | | 6,457.00000 | 6,419 | 25.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 21.00 | Call | | | 14.00000 | 14 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 21.00 | Put | | | 8,445.00000 | 8,407 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.75 | Call | | | 3,841.00000 | 3,879 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.75 | Put | | | 22.00000 | 22 | 23.82 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.75 | Call | | | 28.00000 | 28 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.75 | Put | | | 6,209.00000 | 6,171 | 25.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.75 | Call | | | 16.00000 | 16 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.75 | Put | | | 8,197.00000 | 8,159 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.70 | Call | | | 3,891.00000 | 3,928 | 24.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.70 | Put | | | 22.00000 | 21 | 24.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.70 | Call | | | 231.00000 | 235 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.70 | Put | | | 2,362.00000 | 2,328 | 21.24 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.70 | Call | | | 90.00000 | 92 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.70 | Put | | | 4,221.00000 | 4,185 | 24.08 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.70 | Call | | | 29.00000 | 29 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.70 | Put | | | 6,160.00000 | 6,122 | 24.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.70 | Call | | | 16.00000 | 17 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.70 | Put | | | 8,147.00000 | 8,110 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.80 | Call | | | 3,792.00000 | 3,830 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.80 | Put | | | 23.00000 | 23 | 23.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.80 | Call | | | 219.00000 | 223 | 21.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.80 | Put | | | 2,450.00000 | 2,416 | 21.39 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.80 | Call | | | 85.00000 | 87 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.80 | Put | | | 4,316.00000 | 4,280 | 24.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.80 | Call | | | 28.00000 | 28 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.80 | Put | | | 6,259.00000 | 6,221 | 25.09 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.80 | Call | | | 15.00000 | 16 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.80 | Put | | | 8,246.00000 | 8,209 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.40 | Call | | | 4,184.00000 | 4,221 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.40 | Put | | | 15.00000 | 14 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.40 | Call | | | 18.00000 | 18 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.40 | Put | | | 7,849.00000 | 7,811 | 27.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.35 | Call | | | 4,233.00000 | 4,270 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.35 | Put | | | 14.00000 | 13 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.65 | Call | | | 3,940.00000 | 3,978 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.65 | Put | | | 21.00000 | 21 | 24.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.65 | Call | | | 237.00000 | 241 | 21.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.65 | Put | | | 2,317.00000 | 2,284 | 21.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.65 | Call | | | 17.00000 | 17 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.65 | Put | | | 8,098.00000 | 8,060 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.85 | Call | | | 3,743.00000 | 3,781 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.85 | Put | | | 24.00000 | 24 | 23.45 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.85 | Call | | | 214.00000 | 217 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.85 | Put | | | 2,495.00000 | 2,460 | 21.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 16.85 | Call | | | 83.00000 | 84 | 24.14 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 16.85 | Put | | 4,364.00000 | 4,327 | 24.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.85 | Call | | 27.00000 | 28 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 18.85 | Put | | 6,308.00000 | 6,271 | 25.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.85 | Call | | 15.00000 | 15 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.85 | Put | | 8,296.00000 | 8,258 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.25 | Call | | 4,331.00000 | 4,368 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.25 | Put | | 12.00000 | 11 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.05 | Call | | 4,527.00000 | 4,565 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.05 | Put | | 8.00000 | 8 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.20 | Call | | 4,380.00000 | 4,417 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.20 | Put | | 11.00000 | 10 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.20 | Call | | 3,399.00000 | 3,437 | 22.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 9.20 | Put | | 30.00000 | 30 | 22.17 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.55 | Call | | 4,039.00000 | 4,075 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 8.55 | Put | | 19.00000 | 18 | 24.37 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.55 | Call | | 249.00000 | 252 | 20.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.55 | Put | | 2,230.00000 | 2,195 | 20.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.55 | Call | | 18.00000 | 18 | 27.68 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 20.55 | Put | | 7,999.00000 | 7,961 | 27.68 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | | | 11.09280 | 11.08450 | | 16.15 | 6,067,761.60 | 547 | 36,013.00 |
| € / R On 14/12/2009 Currency Future | 11.10 | Call | | 266.00000 | 274 | 16.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.10 | Put | | 282.00000 | 281 | 16.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Call | | 291.00000 | 300 | 16.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.05 | Put | | 256.00000 | 257 | 16.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Call | | 344.00000 | 357 | 16.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.95 | Put | | 210.00000 | 214 | 16.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.00 | Call | | 317.00000 | 328 | 16.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.00 | Put | | 232.00000 | 235 | 16.32 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.20 | Call | | 228.00000 | 235 | 16.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.20 | Put | | 343.00000 | 343 | 16.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.30 | Call | | 195.00000 | 202 | 16.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.30 | Put | | 411.00000 | 409 | 16.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.35 | Call | | 180.00000 | 187 | 17.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.35 | Put | | 446.00000 | 445 | 17.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Call | | 246.00000 | 254 | 16.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.15 | Put | | 312.00000 | 311 | 16.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.25 | Call | | 211.00000 | 218 | 16.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.25 | Put | | 376.00000 | 375 | 16.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | 50.00000 | 54 | 20.66 | 0.00 | 0 | 13,679.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | 1,166.00000 | 1,161 | 20.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Call | | 2.00000 | 4 | 29.42 | 0.00 | 0 | 12,744.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Put | | 3,517.00000 | 3,511 | 29.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.40 | Call | | 167.00000 | 174 | 17.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.40 | Put | | 482.00000 | 481 | 17.38 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.50 | Call | | | 34.00000 | 36 | 21.89 | 0.00 | 0 | 80.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Put | | | 1,449.00000 | 1,443 | 21.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.50 | Call | | | 143.00000 | 149 | 17.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.50 | Put | | | 558.00000 | 556 | 17.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Call | | | 105.00000 | 110 | 18.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.70 | Put | | | 721.00000 | 717 | 18.61 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.60 | Call | | | 122.00000 | 128 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.60 | Put | | | 638.00000 | 635 | 18.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Call | | | 97.00000 | 102 | 18.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.75 | Put | | | 763.00000 | 760 | 18.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Call | | | 90.00000 | 95 | 19.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.80 | Put | | | 806.00000 | 802 | 19.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.65 | Call | | | 113.00000 | 119 | 18.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.65 | Put | | | 679.00000 | 676 | 18.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Call | | | 78.00000 | 82 | 19.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.90 | Put | | | 893.00000 | 889 | 19.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Call | | | 154.00000 | 161 | 17.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.45 | Put | | | 520.00000 | 518 | 17.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Call | | | 84.00000 | 88 | 19.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.85 | Put | | | 849.00000 | 846 | 19.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Call | | | 132.00000 | 138 | 18.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.55 | Put | | | 598.00000 | 595 | 18.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.00 | Call | | | 67.00000 | 71 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.00 | Put | | | 983.00000 | 978 | 19.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Call | | | 62.00000 | 66 | 20.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.05 | Put | | | 1,028.00000 | 1,023 | 20.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Call | | | 58.00000 | 62 | 20.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.10 | Put | | | 1,074.00000 | 1,069 | 20.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Call | | | 72.00000 | 76 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 11.95 | Put | | | 938.00000 | 934 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Call | | | 54.00000 | 58 | 20.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.15 | Put | | | 1,120.00000 | 1,115 | 20.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Call | | | 47.00000 | 50 | 20.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.25 | Put | | | 1,213.00000 | 1,207 | 20.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Call | | | 32.00000 | 34 | 22.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Put | | | 1,497.00000 | 1,491 | 22.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Call | | | 36.00000 | 39 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Put | | | 1,401.00000 | 1,396 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 38.00000 | 41 | 21.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 1,354.00000 | 1,348 | 21.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 28.00000 | 30 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 1,593.00000 | 1,587 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Call | | | 26.00000 | 28 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Put | | | 1,642.00000 | 1,635 | 22.71 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Call | | | 25.00000 | 27 | 22.92 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.75 | Put | | 1,690.00000 | 1,684 | 22.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Call | | 23.00000 | 25 | 23.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Put | | 1,739.00000 | 1,732 | 23.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Call | | 18.00000 | 20 | 23.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Put | | 1,934.00000 | 1,927 | 23.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Call | | 14.00000 | 16 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Put | | 2,130.00000 | 2,123 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | 10.00000 | 13 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | 2,326.00000 | 2,320 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | 12.00000 | 14 | 25.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | 2,228.00000 | 2,221 | 25.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | 11.00000 | 13 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | 2,277.00000 | 2,271 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | 11.00000 | 13 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | 2,277.00000 | 2,271 | 25.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | 7.00000 | 10 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | 2,573.00000 | 2,567 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Call | | 7.00000 | 9 | 26.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Put | | 2,622.00000 | 2,616 | 26.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | 8.00000 | 10 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | 2,523.00000 | 2,517 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | 8.00000 | 11 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | 2,474.00000 | 2,468 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Call | | 9.00000 | 11 | 25.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Put | | 2,424.00000 | 2,418 | 25.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | 8.00000 | 11 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | 2,474.00000 | 2,468 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Call | | 10.00000 | 12 | 25.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Put | | 2,375.00000 | 2,369 | 25.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | 5.00000 | 8 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | 2,771.00000 | 2,765 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Call | | 13.00000 | 15 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Put | | 2,179.00000 | 2,172 | 24.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Call | | 1.00000 | 3 | 30.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Put | | 3,767.00000 | 3,760 | 30.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Call | | 6.00000 | 9 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Put | | 2,672.00000 | 2,666 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Call | | 5.00000 | 7 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Put | | 2,870.00000 | 2,864 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | 4.00000 | 6 | 27.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | 2,969.00000 | 2,964 | 27.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Call | | 3.00000 | 6 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Put | | 3,069.00000 | 3,063 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Call | | 3.00000 | 5 | 28.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Put | | 3,168.00000 | 3,162 | 28.24 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 12.00000 | 14 | 25.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 2,228.00000 | 2,221 | 25.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 10.00000 | 13 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 2,326.00000 | 2,320 | 25.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 6.00000 | 8 | 26.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,721.00000 | 2,715 | 26.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 5.00000 | 7 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 2,820.00000 | 2,815 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Call | | | 4.00000 | 7 | 27.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Put | | | 2,920.00000 | 2,914 | 27.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 17.00000 | 19 | 24.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,983.00000 | 1,976 | 24.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 15.00000 | 17 | 24.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 2,081.00000 | 2,074 | 24.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 7.00000 | 10 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 2,573.00000 | 2,567 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 15.00000 | 17 | 24.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 2,081.00000 | 2,074 | 24.52 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 5.00000 | 8 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 2,771.00000 | 2,765 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 16.00000 | 18 | 24.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 2,032.00000 | 2,025 | 24.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 6.00000 | 8 | 26.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 2,721.00000 | 2,715 | 26.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 5.00000 | 7 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 2,820.00000 | 2,815 | 27.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Call | | | 4.00000 | 6 | 27.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Put | | | 3,019.00000 | 3,013 | 27.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 4.00000 | 6 | 27.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 2,969.00000 | 2,964 | 27.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Call | | | 19.00000 | 21 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Put | | | 1,885.00000 | 1,878 | 23.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 21.00000 | 22 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,836.00000 | 1,830 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 16.00000 | 18 | 24.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 2,032.00000 | 2,025 | 24.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 8.00000 | 10 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 2,523.00000 | 2,517 | 26.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 21.00000 | 22 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,836.00000 | 1,830 | 23.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Call | | | 22.00000 | 24 | 23.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Put | | | 1,787.00000 | 1,781 | 23.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 17.00000 | 19 | 24.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,983.00000 | 1,976 | 24.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 30.00000 | 32 | 22.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | 1,545.00000 | 1,539 | 22.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Call | | 41.00000 | 44 | 21.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Put | | 1,307.00000 | 1,301 | 21.28 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | 28.00000 | 30 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | 1,593.00000 | 1,587 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Call | | 44.00000 | 47 | 21.07 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Put | | 1,259.00000 | 1,254 | 21.07 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | 38.00000 | 41 | 21.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | 1,354.00000 | 1,348 | 21.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | 30.00000 | 32 | 22.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | 1,545.00000 | 1,539 | 22.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Call | | 539.00000 | 559 | 16.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.65 | Put | | 104.00000 | 116 | 16.89 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Call | | 2.00000 | 4 | 29.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.65 | Put | | 3,567.00000 | 3,561 | 29.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Call | | 694.00000 | 716 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.45 | Put | | 60.00000 | 73 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Call | | 1.00000 | 3 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.75 | Put | | 3,667.00000 | 3,661 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Call | | 1,541.00000 | 1,555 | 21.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.55 | Put | | 6.00000 | 12 | 21.30 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Call | | 1.00000 | 2 | 32.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.55 | Put | | 4,466.00000 | 4,459 | 32.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Call | | 0.00000 | 1 | 37.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.05 | Put | | 5,966.00000 | 5,958 | 37.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Call | | 0.00000 | 1 | 42.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.55 | Put | | 7,466.00000 | 7,458 | 42.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Call | | 1,838.00000 | 1,850 | 23.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.25 | Put | | 4.00000 | 7 | 23.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Call | | 468.00000 | 487 | 16.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.75 | Put | | 134.00000 | 144 | 16.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Call | | 1.00000 | 2 | 31.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.25 | Put | | 4,166.00000 | 4,160 | 31.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Call | | 0.00000 | 1 | 36.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.75 | Put | | 5,666.00000 | 5,658 | 36.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Call | | 0.00000 | 1 | 41.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.25 | Put | | 7,166.00000 | 7,158 | 41.36 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | 50.00000 | 54 | 20.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | 1,166.00000 | 1,161 | 20.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Call | | 1,987.00000 | 1,999 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.10 | Put | | 3.00000 | 6 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Call | | 576.00000 | 597 | 16.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.60 | Put | | 92.00000 | 104 | 16.97 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Call | | 1.00000 | 3 | 31.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.10 | Put | | 4,016.00000 | 4,010 | 31.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 16.60 | Call | | | 0.00000 | 1 | 35.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.60 | Put | | | 5,516.00000 | 5,508 | 35.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Call | | | 0.00000 | 1 | 40.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.10 | Put | | | 7,016.00000 | 7,008 | 40.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Call | | | 3,285.00000 | 3,293 | 30.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.80 | Put | | | 0.00000 | 0 | 30.04 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Call | | | 2,286.00000 | 2,296 | 25.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.80 | Put | | | 2.00000 | 4 | 25.92 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Call | | | 1,295.00000 | 1,310 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.80 | Put | | | 10.00000 | 18 | 19.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Call | | | 435.00000 | 452 | 16.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.80 | Put | | | 151.00000 | 159 | 16.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Call | | | 1.00000 | 3 | 30.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.80 | Put | | | 3,717.00000 | 3,711 | 30.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Call | | | 1.00000 | 2 | 33.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.80 | Put | | | 4,716.00000 | 4,709 | 33.25 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Call | | | 3,385.00000 | 3,393 | 30.07 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.70 | Put | | | 0.00000 | 0 | 30.07 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Call | | | 2,386.00000 | 2,396 | 26.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.70 | Put | | | 1.00000 | 3 | 26.50 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Call | | | 1,393.00000 | 1,408 | 20.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.70 | Put | | | 9.00000 | 15 | 20.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Call | | | 503.00000 | 522 | 16.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.70 | Put | | | 119.00000 | 129 | 16.81 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Call | | | 2.00000 | 4 | 29.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.70 | Put | | | 3,617.00000 | 3,611 | 29.76 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Call | | | 1.00000 | 2 | 32.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.70 | Put | | | 4,616.00000 | 4,609 | 32.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Call | | | 3,435.00000 | 3,443 | 30.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.65 | Put | | | 0.00000 | 0 | 30.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Call | | | 2,436.00000 | 2,446 | 26.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.65 | Put | | | 1.00000 | 3 | 26.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Call | | | 1,442.00000 | 1,457 | 20.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.65 | Put | | | 8.00000 | 14 | 20.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Call | | | 1.00000 | 2 | 32.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.65 | Put | | | 4,566.00000 | 4,559 | 32.79 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Call | | | 3,185.00000 | 3,193 | 30.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.90 | Put | | | 0.00000 | 1 | 30.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Call | | | 2,187.00000 | 2,197 | 25.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.90 | Put | | | 2.00000 | 4 | 25.35 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Call | | | 1,197.00000 | 1,214 | 19.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.90 | Put | | | 12.00000 | 21 | 19.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.90 | Call | | | 373.00000 | 387 | 16.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.90 | Put | | | 189.00000 | 195 | 16.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.90 | Call | | | 1.00000 | 3 | 30.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 14.90 | Put | | 3,817.00000 | 3,810 | 30.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.90 | Call | | 0.00000 | 1 | 33.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.90 | Put | | 4,816.00000 | 4,809 | 33.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.00 | Call | | 3,085.00000 | 3,094 | 30.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.00 | Put | | 0.00000 | 1 | 30.00 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.00 | Call | | 2,087.00000 | 2,098 | 24.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.00 | Put | | 2.00000 | 5 | 24.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.00 | Call | | 1,100.00000 | 1,117 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.00 | Put | | 15.00000 | 25 | 18.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.00 | Call | | 1.00000 | 3 | 30.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.00 | Put | | 3,917.00000 | 3,910 | 30.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.00 | Call | | 0.00000 | 1 | 33.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.00 | Put | | 4,916.00000 | 4,909 | 33.86 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.10 | Call | | 2,985.00000 | 2,994 | 29.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.10 | Put | | 1.00000 | 1 | 29.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.10 | Call | | 1,003.00000 | 1,022 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.10 | Put | | 18.00000 | 29 | 17.78 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.10 | Call | | 0.00000 | 1 | 34.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.10 | Put | | 5,016.00000 | 5,009 | 34.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.05 | Call | | 3,035.00000 | 3,044 | 29.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.05 | Put | | 0.00000 | 1 | 29.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.05 | Call | | 2,037.00000 | 2,048 | 24.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.05 | Put | | 3.00000 | 5 | 24.48 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.05 | Call | | 1,051.00000 | 1,070 | 18.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.05 | Put | | 17.00000 | 27 | 18.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.05 | Call | | 1.00000 | 3 | 30.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.05 | Put | | 3,967.00000 | 3,960 | 30.94 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.05 | Call | | 0.00000 | 1 | 34.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.05 | Put | | 4,966.00000 | 4,959 | 34.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.85 | Call | | 3,235.00000 | 3,243 | 30.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.85 | Put | | 0.00000 | 0 | 30.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.85 | Call | | 2,236.00000 | 2,247 | 25.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.85 | Put | | 2.00000 | 4 | 25.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.85 | Call | | 1,246.00000 | 1,262 | 19.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.85 | Put | | 11.00000 | 19 | 19.38 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.85 | Call | | 403.00000 | 419 | 16.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.85 | Put | | 169.00000 | 176 | 16.56 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.85 | Call | | 0.00000 | 2 | 33.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.85 | Put | | 4,766.00000 | 4,759 | 33.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.75 | Call | | 3,335.00000 | 3,343 | 30.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.75 | Put | | 0.00000 | 0 | 30.05 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.75 | Call | | 2,336.00000 | 2,346 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.75 | Put | | 2.00000 | 3 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.75 | Call | | 1,344.00000 | 1,359 | 20.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.75 | Put | | 9.00000 | 16 | 20.02 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 15.75 | Call | | | 1.00000 | 2 | 33.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.75 | Put | | | 4,666.00000 | 4,659 | 33.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Call | | | 3,485.00000 | 3,493 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Put | | | 0.00000 | 0 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.60 | Call | | | 2,486.00000 | 2,495 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.60 | Put | | | 1.00000 | 3 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.60 | Call | | | 1,492.00000 | 1,506 | 20.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.60 | Put | | | 7.00000 | 13 | 20.98 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.60 | Call | | | 1.00000 | 2 | 32.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.60 | Put | | | 4,516.00000 | 4,509 | 32.64 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Call | | | 3,485.00000 | 3,493 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.60 | Put | | | 0.00000 | 0 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.50 | Call | | | 3,585.00000 | 3,593 | 30.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.50 | Put | | | 0.00000 | 0 | 30.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.50 | Call | | | 2,586.00000 | 2,595 | 27.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.50 | Put | | | 1.00000 | 2 | 27.66 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.50 | Call | | | 1,590.00000 | 1,604 | 21.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.50 | Put | | | 6.00000 | 11 | 21.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.50 | Call | | | 654.00000 | 675 | 17.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.50 | Put | | | 69.00000 | 82 | 17.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.50 | Call | | | 2.00000 | 4 | 29.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.50 | Put | | | 3,418.00000 | 3,411 | 29.08 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.50 | Call | | | 1.00000 | 2 | 32.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.50 | Put | | | 4,416.00000 | 4,409 | 32.33 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.30 | Call | | | 3,785.00000 | 3,793 | 30.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.30 | Put | | | 0.00000 | 0 | 30.15 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.30 | Call | | | 2,785.00000 | 2,794 | 28.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.30 | Put | | | 1.00000 | 2 | 28.82 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.30 | Call | | | 1,789.00000 | 1,801 | 22.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.30 | Put | | | 4.00000 | 8 | 22.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.30 | Call | | | 822.00000 | 843 | 17.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.30 | Put | | | 37.00000 | 50 | 17.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.30 | Call | | | 3.00000 | 5 | 28.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.30 | Put | | | 3,218.00000 | 3,212 | 28.41 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.30 | Call | | | 1.00000 | 2 | 31.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.30 | Put | | | 4,216.00000 | 4,209 | 31.72 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.20 | Call | | | 3,885.00000 | 3,893 | 30.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.20 | Put | | | 0.00000 | 0 | 30.17 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.20 | Call | | | 2,885.00000 | 2,894 | 29.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.20 | Put | | | 1.00000 | 1 | 29.40 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.20 | Call | | | 1,888.00000 | 1,900 | 23.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.20 | Put | | | 4.00000 | 7 | 23.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.20 | Call | | | 911.00000 | 931 | 17.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.20 | Put | | | 27.00000 | 39 | 17.62 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.20 | Call | | | 3.00000 | 6 | 28.07 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 14.20 | Put | | 3,119.00000 | 3,113 | 28.07 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.20 | Call | | 1.00000 | 2 | 31.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.20 | Put | | 4,116.00000 | 4,110 | 31.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.20 | Call | | 0.00000 | 1 | 37.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.20 | Put | | 6,116.00000 | 6,108 | 37.57 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.20 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.20 | Put | | 8,116.00000 | 8,108 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.30 | Call | | 0.00000 | 1 | 37.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.30 | Put | | 6,216.00000 | 6,208 | 37.93 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.30 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.30 | Put | | 8,216.00000 | 8,208 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.40 | Call | | 3,685.00000 | 3,693 | 30.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.40 | Put | | 0.00000 | 0 | 30.13 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.40 | Call | | 2,685.00000 | 2,695 | 28.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.40 | Put | | 1.00000 | 2 | 28.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.40 | Call | | 1,689.00000 | 1,702 | 22.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.40 | Put | | 5.00000 | 9 | 22.27 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.40 | Call | | 736.00000 | 757 | 17.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.40 | Put | | 52.00000 | 65 | 17.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.40 | Call | | 1.00000 | 2 | 32.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.40 | Put | | 4,316.00000 | 4,309 | 32.03 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.40 | Call | | 0.00000 | 1 | 38.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.40 | Put | | 6,316.00000 | 6,308 | 38.29 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.40 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.40 | Put | | 8,316.00000 | 8,308 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.50 | Call | | 0.00000 | 1 | 38.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.50 | Put | | 6,416.00000 | 6,408 | 38.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.50 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.50 | Put | | 8,416.00000 | 8,408 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.65 | Call | | 0.00000 | 1 | 39.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.65 | Put | | 6,566.00000 | 6,558 | 39.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.65 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.65 | Put | | 8,566.00000 | 8,558 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.75 | Call | | 0.00000 | 1 | 39.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.75 | Put | | 6,666.00000 | 6,658 | 39.55 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.75 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.75 | Put | | 8,666.00000 | 8,657 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.90 | Call | | 0.00000 | 1 | 40.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.90 | Put | | 6,816.00000 | 6,808 | 40.10 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.90 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.90 | Put | | 8,816.00000 | 8,807 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.85 | Call | | 0.00000 | 1 | 39.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.85 | Put | | 6,766.00000 | 6,758 | 39.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.85 | Call | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.85 | Put | | 8,766.00000 | 8,757 | 44.42 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 17.60 | Call | | | 0.00000 | 1 | 39.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.60 | Put | | | 6,516.00000 | 6,508 | 39.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.60 | Call | | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.60 | Put | | | 8,516.00000 | 8,508 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.25 | Call | | | 3,835.00000 | 3,843 | 30.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.25 | Put | | | 0.00000 | 0 | 30.16 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.25 | Call | | | 2,835.00000 | 2,844 | 29.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.25 | Put | | | 1.00000 | 1 | 29.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.25 | Call | | | 866.00000 | 887 | 17.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.25 | Put | | | 32.00000 | 44 | 17.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.25 | Call | | | 0.00000 | 1 | 37.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.25 | Put | | | 6,166.00000 | 6,158 | 37.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.25 | Call | | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.25 | Put | | | 8,166.00000 | 8,158 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.35 | Call | | | 3,735.00000 | 3,743 | 30.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.35 | Put | | | 0.00000 | 0 | 30.14 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.35 | Call | | | 2,735.00000 | 2,745 | 28.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.35 | Put | | | 1.00000 | 2 | 28.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.35 | Call | | | 1,739.00000 | 1,751 | 22.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.35 | Put | | | 5.00000 | 9 | 22.59 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.35 | Call | | | 779.00000 | 800 | 17.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.35 | Put | | | 44.00000 | 57 | 17.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.35 | Call | | | 1.00000 | 2 | 31.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.35 | Put | | | 4,266.00000 | 4,259 | 31.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.35 | Call | | | 0.00000 | 1 | 38.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.35 | Put | | | 6,266.00000 | 6,258 | 38.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.35 | Call | | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.35 | Put | | | 8,266.00000 | 8,258 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.45 | Call | | | 3,635.00000 | 3,643 | 30.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.45 | Put | | | 0.00000 | 0 | 30.12 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.45 | Call | | | 2,635.00000 | 2,645 | 27.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.45 | Put | | | 1.00000 | 2 | 27.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.45 | Call | | | 1,640.00000 | 1,653 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.45 | Put | | | 5.00000 | 10 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.45 | Call | | | 1.00000 | 2 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.45 | Put | | | 4,366.00000 | 4,359 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.45 | Call | | | 0.00000 | 1 | 38.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.45 | Put | | | 6,366.00000 | 6,358 | 38.47 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.45 | Call | | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.45 | Put | | | 8,366.00000 | 8,358 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.80 | Call | | | 0.00000 | 1 | 39.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.80 | Put | | | 6,716.00000 | 6,708 | 39.73 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.80 | Call | | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.80 | Put | | | 8,716.00000 | 8,707 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.70 | Call | | | 0.00000 | 1 | 39.37 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 17.70 | Put | | | 6,616.00000 | 6,608 | 39.37 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.70 | Call | | | 0.00000 | 0 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.70 | Put | | | 8,616.00000 | 8,607 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.10 | Call | | | 3,985.00000 | 3,993 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.10 | Put | | | 0.00000 | 0 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.10 | Call | | | 0.00000 | 1 | 37.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.10 | Put | | | 6,016.00000 | 6,008 | 37.21 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.10 | Call | | | 0.00000 | 1 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.10 | Put | | | 8,016.00000 | 8,008 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.15 | Call | | | 3,935.00000 | 3,943 | 30.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.15 | Put | | | 0.00000 | 0 | 30.18 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.15 | Call | | | 2,935.00000 | 2,944 | 29.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.15 | Put | | | 1.00000 | 1 | 29.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.15 | Call | | | 1,938.00000 | 1,949 | 23.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.15 | Put | | | 3.00000 | 6 | 23.87 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.15 | Call | | | 957.00000 | 976 | 17.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 10.15 | Put | | | 22.00000 | 34 | 17.70 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.15 | Call | | | 1.00000 | 3 | 31.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 15.15 | Put | | | 4,066.00000 | 4,060 | 31.26 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.15 | Call | | | 0.00000 | 1 | 37.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.15 | Put | | | 6,066.00000 | 6,058 | 37.39 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.15 | Call | | | 0.00000 | 1 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.15 | Put | | | 8,066.00000 | 8,058 | 44.42 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.05 | Call | | | 4,035.00000 | 4,043 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.05 | Put | | | 0.00000 | 0 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.05 | Call | | | 0.00000 | 1 | 44.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.05 | Put | | | 7,966.00000 | 7,958 | 44.24 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.00 | Call | | | 4,085.00000 | 4,093 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.00 | Put | | | 0.00000 | 0 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.00 | Call | | | 0.00000 | 1 | 36.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 17.00 | Put | | | 5,916.00000 | 5,908 | 36.91 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.00 | Call | | | 0.00000 | 1 | 44.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 19.00 | Put | | | 7,916.00000 | 7,908 | 44.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 6.95 | Call | | | 4,135.00000 | 4,143 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 6.95 | Put | | | 0.00000 | 0 | 30.20 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.95 | Call | | | 3,135.00000 | 3,143 | 30.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 7.95 | Put | | | 0.00000 | 1 | 30.01 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.95 | Call | | | 2,137.00000 | 2,147 | 25.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 8.95 | Put | | | 2.00000 | 5 | 25.06 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.95 | Call | | | 1,148.00000 | 1,165 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 9.95 | Put | | | 14.00000 | 23 | 18.74 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.95 | Call | | | 1.00000 | 3 | 30.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.95 | Put | | | 3,867.00000 | 3,860 | 30.60 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.95 | Call | | | 0.00000 | 1 | 36.75 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 16.95 | Put | | | 5,866.00000 | 5,858 | 36.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 18.95 | Call | | 0.00000 | 1 | 43.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 18.95 | Put | | 7,866.00000 | 7,858 | 43.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | | | 11.27540 | 11.26790 | | 16.37 | 0.00 | 0 | 3,002.00 |
| € / R On 15/03/2010 Currency Future | 11.25 | Call | | 472.00000 | 478 | 16.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.25 | Put | | 454.00000 | 452 | 16.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.15 | Call | | 521.00000 | 525 | 16.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.15 | Put | | 403.00000 | 400 | 16.26 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.20 | Call | | 496.00000 | 501 | 16.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.20 | Put | | 428.00000 | 426 | 16.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.10 | Call | | 546.00000 | 550 | 16.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.10 | Put | | 378.00000 | 375 | 16.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.30 | Call | | 453.00000 | 458 | 16.52 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.30 | Put | | 485.00000 | 483 | 16.52 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.40 | Call | | 416.00000 | 421 | 16.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.40 | Put | | 548.00000 | 546 | 16.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.50 | Call | | 383.00000 | 387 | 17.12 | 0.00 | 0 | 24.00 |
| € / R On 15/03/2010 Currency Future | 11.50 | Put | | 615.00000 | 612 | 17.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.35 | Call | | 434.00000 | 439 | 16.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.35 | Put | | 516.00000 | 514 | 16.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.45 | Call | | 399.00000 | 404 | 16.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.45 | Put | | 581.00000 | 578 | 16.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.55 | Call | | 367.00000 | 372 | 17.27 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.55 | Put | | 649.00000 | 646 | 17.27 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.60 | Call | | 352.00000 | 357 | 17.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.60 | Put | | 684.00000 | 681 | 17.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Call | | 324.00000 | 329 | 17.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Put | | 757.00000 | 753 | 17.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.85 | Call | | 287.00000 | 291 | 18.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.85 | Put | | 869.00000 | 866 | 18.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.80 | Call | | 299.00000 | 303 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.80 | Put | | 831.00000 | 828 | 18.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.90 | Call | | 276.00000 | 280 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.90 | Put | | 908.00000 | 904 | 18.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.95 | Call | | 265.00000 | 269 | 18.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.95 | Put | | 948.00000 | 943 | 18.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.00 | Call | | 255.00000 | 259 | 18.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.00 | Put | | 987.00000 | 983 | 18.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.10 | Call | | 236.00000 | 239 | 18.91 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.10 | Put | | 1,068.00000 | 1,064 | 18.91 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.60 | Call | | 164.00000 | 166 | 20.41 | 0.00 | 0 | 13,636.00 |
| € / R On 15/03/2010 Currency Future | 12.60 | Put | | 1,496.00000 | 1,490 | 20.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.00 | Call | | 600.00000 | 603 | 16.10 | 0.00 | 0 | 13,636.00 |
| € / R On 15/03/2010 Currency Future | 11.00 | Put | | 332.00000 | 328 | 16.10 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.05 | Call | | 245.00000 | 249 | 18.76 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.05 | Put | | 1,028.00000 | 1,023 | 18.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 11.70 | Call | | | 324.00000 | 329 | 17.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.70 | Put | | | 757.00000 | 753 | 17.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.75 | Call | | | 312.00000 | 315 | 17.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.75 | Put | | | 794.00000 | 790 | 17.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.15 | Call | | | 227.00000 | 230 | 19.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.15 | Put | | | 1,109.00000 | 1,105 | 19.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.20 | Call | | | 219.00000 | 222 | 19.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.20 | Put | | | 1,151.00000 | 1,146 | 19.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.25 | Call | | | 211.00000 | 214 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.25 | Put | | | 1,193.00000 | 1,188 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.25 | Call | | | 3,024.00000 | 3,036 | 24.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.25 | Put | | | 6.00000 | 11 | 24.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.25 | Call | | | 2,035.00000 | 2,054 | 19.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.25 | Put | | | 17.00000 | 29 | 19.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.25 | Call | | | 1,113.00000 | 1,114 | 15.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.25 | Put | | | 96.00000 | 89 | 15.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.25 | Call | | | 108.00000 | 109 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.25 | Put | | | 2,090.00000 | 2,084 | 22.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.25 | Call | | | 57.00000 | 46 | 23.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.25 | Put | | | 3,039.00000 | 3,021 | 23.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.25 | Call | | | 33.00000 | 20 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.25 | Put | | | 4,015.00000 | 3,995 | 24.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.25 | Call | | | 12.00000 | 13 | 26.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.25 | Put | | | 4,994.00000 | 4,987 | 26.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.20 | Call | | | 3,073.00000 | 3,086 | 24.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.20 | Put | | | 6.00000 | 10 | 24.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.20 | Call | | | 2,084.00000 | 2,103 | 19.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.20 | Put | | | 16.00000 | 28 | 19.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.20 | Call | | | 1,156.00000 | 1,159 | 15.50 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.20 | Put | | | 88.00000 | 84 | 15.50 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.20 | Call | | | 111.00000 | 112 | 22.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.20 | Put | | | 2,043.00000 | 2,037 | 22.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.20 | Call | | | 58.00000 | 48 | 23.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.20 | Put | | | 2,990.00000 | 2,973 | 23.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.20 | Call | | | 34.00000 | 21 | 24.52 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.20 | Put | | | 3,966.00000 | 3,946 | 24.52 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.20 | Call | | | 12.00000 | 13 | 26.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.20 | Put | | | 4,945.00000 | 4,937 | 26.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.10 | Call | | | 3,173.00000 | 3,185 | 24.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.10 | Put | | | 5.00000 | 9 | 24.70 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.10 | Call | | | 2,182.00000 | 2,200 | 20.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.10 | Put | | | 14.00000 | 25 | 20.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.10 | Call | | | 1,243.00000 | 1,250 | 15.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.10 | Put | | | 75.00000 | 75 | 15.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.10 | Call | | | 118.00000 | 119 | 21.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 13.10 | Put | | 1,950.00000 | 1,944 | 21.91 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.10 | Call | | 62.00000 | 52 | 23.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.10 | Put | | 2,894.00000 | 2,877 | 23.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.10 | Call | | 36.00000 | 23 | 24.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.10 | Put | | 3,868.00000 | 3,847 | 24.41 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.10 | Call | | 14.00000 | 13 | 26.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.10 | Put | | 4,846.00000 | 4,838 | 26.44 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.05 | Call | | 3,222.00000 | 3,234 | 24.90 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.05 | Put | | 5.00000 | 9 | 24.90 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.05 | Call | | 2,232.00000 | 2,249 | 20.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.05 | Put | | 14.00000 | 24 | 20.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.05 | Call | | 1,287.00000 | 1,296 | 16.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.05 | Put | | 69.00000 | 71 | 16.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.05 | Call | | 573.00000 | 576 | 16.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.05 | Put | | 355.00000 | 351 | 16.15 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.05 | Call | | 122.00000 | 123 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.05 | Put | | 1,904.00000 | 1,898 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.05 | Call | | 64.00000 | 55 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.05 | Put | | 2,846.00000 | 2,829 | 23.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.05 | Call | | 37.00000 | 24 | 24.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.05 | Put | | 3,819.00000 | 3,798 | 24.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.05 | Call | | 15.00000 | 14 | 26.33 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.05 | Put | | 4,797.00000 | 4,788 | 26.33 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.15 | Call | | 3,123.00000 | 3,135 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.15 | Put | | 5.00000 | 10 | 24.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.15 | Call | | 2,133.00000 | 2,152 | 19.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.15 | Put | | 15.00000 | 26 | 19.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.15 | Call | | 1,200.00000 | 1,205 | 15.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.15 | Put | | 82.00000 | 79 | 15.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.15 | Call | | 114.00000 | 116 | 22.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.15 | Put | | 1,996.00000 | 1,990 | 22.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.15 | Call | | 60.00000 | 50 | 23.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.15 | Put | | 2,942.00000 | 2,925 | 23.36 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.15 | Call | | 35.00000 | 22 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.15 | Put | | 3,917.00000 | 3,896 | 24.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.15 | Call | | 13.00000 | 13 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.15 | Put | | 4,895.00000 | 4,888 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.90 | Call | | 3,372.00000 | 3,383 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.90 | Put | | 4.00000 | 7 | 25.48 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.90 | Call | | 2,380.00000 | 2,396 | 21.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.90 | Put | | 12.00000 | 21 | 21.12 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.90 | Call | | 1,422.00000 | 1,435 | 16.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.90 | Put | | 54.00000 | 59 | 16.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.90 | Call | | 657.00000 | 660 | 15.99 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.90 | Put | | 289.00000 | 284 | 15.99 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.90 | Call | | | 134.00000 | 136 | 21.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.90 | Put | | | 1,766.00000 | 1,760 | 21.31 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.90 | Call | | | 70.00000 | 62 | 23.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.90 | Put | | | 2,702.00000 | 2,687 | 23.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.90 | Call | | | 40.00000 | 27 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.90 | Put | | | 3,672.00000 | 3,651 | 24.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.90 | Call | | | 17.00000 | 15 | 26.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.90 | Put | | | 4,649.00000 | 4,639 | 26.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.80 | Call | | | 3,471.00000 | 3,482 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.80 | Put | | | 3.00000 | 6 | 25.87 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.80 | Call | | | 2,478.00000 | 2,494 | 21.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.80 | Put | | | 11.00000 | 19 | 21.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.80 | Call | | | 1,514.00000 | 1,528 | 17.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.80 | Put | | | 46.00000 | 53 | 17.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.80 | Call | | | 718.00000 | 720 | 15.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.80 | Put | | | 250.00000 | 244 | 15.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.80 | Call | | | 143.00000 | 145 | 21.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.80 | Put | | | 1,675.00000 | 1,669 | 21.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.80 | Call | | | 74.00000 | 68 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.80 | Put | | | 2,607.00000 | 2,592 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.80 | Call | | | 42.00000 | 29 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.80 | Put | | | 3,574.00000 | 3,554 | 24.08 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.80 | Call | | | 19.00000 | 15 | 25.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.80 | Put | | | 4,551.00000 | 4,540 | 25.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Call | | | 3,421.00000 | 3,432 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Put | | | 3.00000 | 7 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.85 | Call | | | 2,429.00000 | 2,445 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.85 | Put | | | 11.00000 | 20 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.85 | Call | | | 1,468.00000 | 1,482 | 16.98 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.85 | Put | | | 50.00000 | 56 | 16.98 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.85 | Call | | | 687.00000 | 689 | 15.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.85 | Put | | | 269.00000 | 264 | 15.94 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.85 | Call | | | 138.00000 | 140 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.85 | Put | | | 1,720.00000 | 1,715 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.85 | Call | | | 72.00000 | 65 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.85 | Put | | | 2,654.00000 | 2,639 | 23.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.85 | Call | | | 41.00000 | 28 | 24.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.85 | Put | | | 3,623.00000 | 3,602 | 24.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.85 | Call | | | 18.00000 | 15 | 25.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.85 | Put | | | 4,600.00000 | 4,590 | 25.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.00 | Call | | | 3,272.00000 | 3,284 | 25.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.00 | Put | | | 4.00000 | 8 | 25.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.00 | Call | | | 2,281.00000 | 2,298 | 20.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.00 | Put | | | 13.00000 | 23 | 20.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.00 | Call | | | 1,332.00000 | 1,342 | 16.35 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 10.00 | Put | | 64.00000 | 67 | 16.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.00 | Call | | 125.00000 | 127 | 21.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.00 | Put | | 1,858.00000 | 1,852 | 21.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.00 | Call | | 66.00000 | 57 | 23.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.00 | Put | | 2,798.00000 | 2,782 | 23.19 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.00 | Call | | 38.00000 | 25 | 24.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.00 | Put | | 3,770.00000 | 3,749 | 24.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.00 | Call | | 15.00000 | 14 | 26.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 16.00 | Put | | 4,748.00000 | 4,739 | 26.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.95 | Call | | 3,322.00000 | 3,333 | 25.28 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.95 | Put | | 4.00000 | 8 | 25.28 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.95 | Call | | 2,330.00000 | 2,347 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.95 | Put | | 12.00000 | 22 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.95 | Call | | 1,377.00000 | 1,388 | 16.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.95 | Put | | 59.00000 | 63 | 16.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.95 | Call | | 628.00000 | 631 | 16.04 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.95 | Put | | 310.00000 | 306 | 16.04 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.95 | Call | | 130.00000 | 131 | 21.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.95 | Put | | 1,812.00000 | 1,806 | 21.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.95 | Call | | 68.00000 | 59 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.95 | Put | | 2,750.00000 | 2,734 | 23.14 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.95 | Call | | 39.00000 | 26 | 24.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.95 | Put | | 3,721.00000 | 3,700 | 24.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.95 | Call | | 16.00000 | 14 | 26.11 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.95 | Put | | 4,698.00000 | 4,689 | 26.11 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.75 | Call | | 3,521.00000 | 3,531 | 26.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.75 | Put | | 3.00000 | 6 | 26.06 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.75 | Call | | 2,528.00000 | 2,543 | 21.81 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.75 | Put | | 10.00000 | 18 | 21.81 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.75 | Call | | 1,560.00000 | 1,576 | 17.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.75 | Put | | 42.00000 | 50 | 17.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.75 | Call | | 750.00000 | 751 | 15.83 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.75 | Put | | 232.00000 | 226 | 15.83 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.75 | Call | | 148.00000 | 150 | 20.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.75 | Put | | 1,630.00000 | 1,624 | 20.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.75 | Call | | 77.00000 | 71 | 22.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.75 | Put | | 2,559.00000 | 2,545 | 22.92 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.75 | Call | | 43.00000 | 30 | 24.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.75 | Put | | 3,525.00000 | 3,505 | 24.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.75 | Call | | 20.00000 | 16 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.75 | Put | | 4,502.00000 | 4,490 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.70 | Call | | 3,571.00000 | 3,581 | 26.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.70 | Put | | 3.00000 | 6 | 26.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.70 | Call | | 2,577.00000 | 2,592 | 22.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.70 | Put | | 9.00000 | 17 | 22.05 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 9.70 | Call | | | 1,606.00000 | 1,623 | 17.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.70 | Put | | | 39.00000 | 47 | 17.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.70 | Call | | | 782.00000 | 784 | 15.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.70 | Put | | | 214.00000 | 208 | 15.78 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.70 | Call | | | 153.00000 | 155 | 20.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.70 | Put | | | 1,585.00000 | 1,579 | 20.71 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.70 | Call | | | 79.00000 | 74 | 22.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.70 | Put | | | 2,512.00000 | 2,498 | 22.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.70 | Call | | | 44.00000 | 32 | 23.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.70 | Put | | | 3,476.00000 | 3,456 | 23.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.70 | Call | | | 21.00000 | 16 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.70 | Put | | | 4,453.00000 | 4,441 | 25.57 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.50 | Call | | | 3,770.00000 | 3,780 | 27.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.50 | Put | | | 2.00000 | 4 | 27.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.50 | Call | | | 2,776.00000 | 2,789 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.50 | Put | | | 8.00000 | 14 | 22.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.50 | Call | | | 1,795.00000 | 1,813 | 18.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.50 | Put | | | 27.00000 | 38 | 18.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.50 | Call | | | 921.00000 | 922 | 15.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.50 | Put | | | 153.00000 | 147 | 15.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.50 | Call | | | 176.00000 | 178 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.50 | Put | | | 1,408.00000 | 1,403 | 20.11 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.50 | Call | | | 91.00000 | 88 | 22.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.50 | Put | | | 2,323.00000 | 2,312 | 22.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.50 | Call | | | 49.00000 | 37 | 23.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.50 | Put | | | 3,281.00000 | 3,262 | 23.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.50 | Call | | | 26.00000 | 18 | 25.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.50 | Put | | | 4,258.00000 | 4,242 | 25.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.35 | Call | | | 3,920.00000 | 3,929 | 27.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.35 | Put | | | 2.00000 | 4 | 27.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.35 | Call | | | 2,924.00000 | 2,937 | 23.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.35 | Put | | | 7.00000 | 12 | 23.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.35 | Call | | | 1,938.00000 | 1,958 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.35 | Put | | | 20.00000 | 32 | 19.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.35 | Call | | | 1,034.00000 | 1,035 | 15.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.35 | Put | | | 116.00000 | 110 | 15.40 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.35 | Call | | | 196.00000 | 198 | 19.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 12.35 | Put | | | 1,278.00000 | 1,273 | 19.66 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.35 | Call | | | 100.00000 | 100 | 22.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.35 | Put | | | 2,183.00000 | 2,175 | 22.47 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.35 | Call | | | 53.00000 | 42 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 14.35 | Put | | | 3,135.00000 | 3,117 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.35 | Call | | | 30.00000 | 19 | 24.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.35 | Put | | | 4,112.00000 | 4,094 | 24.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.35 | Call | | | 4.00000 | 8 | 29.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 17.35 | Put | | | 6,086.00000 | 6,083 | 29.13 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.35 | Call | | | 1.00000 | 4 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.35 | Put | | | 8,083.00000 | 8,078 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.50 | Call | | | 3.00000 | 8 | 29.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.50 | Put | | | 6,235.00000 | 6,232 | 29.37 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.50 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.50 | Put | | | 8,233.00000 | 8,228 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.60 | Call | | | 3,670.00000 | 3,680 | 26.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.60 | Put | | | 2.00000 | 5 | 26.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.60 | Call | | | 2,676.00000 | 2,691 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.60 | Put | | | 9.00000 | 15 | 22.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.60 | Call | | | 1,700.00000 | 1,718 | 18.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.60 | Put | | | 32.00000 | 42 | 18.03 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.60 | Call | | | 850.00000 | 851 | 15.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.60 | Put | | | 182.00000 | 176 | 15.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.60 | Call | | | 85.00000 | 80 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.60 | Put | | | 2,417.00000 | 2,405 | 22.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.60 | Call | | | 23.00000 | 17 | 25.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.60 | Put | | | 4,356.00000 | 4,341 | 25.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.60 | Call | | | 3.00000 | 7 | 29.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.60 | Put | | | 6,335.00000 | 6,332 | 29.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.60 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.60 | Put | | | 8,333.00000 | 8,328 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.70 | Call | | | 3.00000 | 7 | 29.69 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.70 | Put | | | 6,435.00000 | 6,432 | 29.69 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.70 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.70 | Put | | | 8,433.00000 | 8,427 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Call | | | 3,421.00000 | 3,432 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.85 | Put | | | 3.00000 | 7 | 25.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.85 | Call | | | 3.00000 | 7 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.85 | Put | | | 6,585.00000 | 6,581 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.85 | Call | | | 1.00000 | 2 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.85 | Put | | | 8,583.00000 | 8,577 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.95 | Call | | | 3.00000 | 6 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.95 | Put | | | 6,685.00000 | 6,681 | 30.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.95 | Call | | | 1.00000 | 2 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.95 | Put | | | 8,683.00000 | 8,677 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.10 | Call | | | 2.00000 | 6 | 30.33 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.10 | Put | | | 6,835.00000 | 6,831 | 30.33 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.10 | Call | | | 1.00000 | 2 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.10 | Put | | | 8,833.00000 | 8,827 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.05 | Call | | | 3.00000 | 6 | 30.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.05 | Put | | | 6,785.00000 | 6,781 | 30.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.05 | Call | | | 1.00000 | 2 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.05 | Put | | | 8,783.00000 | 8,777 | 32.18 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 17.80 | Call | | | 3.00000 | 7 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.80 | Put | | | 6,535.00000 | 6,531 | 29.85 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.80 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.80 | Put | | | 8,533.00000 | 8,527 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.45 | Call | | | 3,820.00000 | 3,830 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.45 | Put | | | 2.00000 | 4 | 27.22 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.45 | Call | | | 2,825.00000 | 2,839 | 23.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.45 | Put | | | 7.00000 | 13 | 23.20 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.45 | Call | | | 1,843.00000 | 1,861 | 18.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.45 | Put | | | 25.00000 | 36 | 18.67 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.45 | Call | | | 958.00000 | 959 | 15.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.45 | Put | | | 140.00000 | 134 | 15.51 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.45 | Call | | | 94.00000 | 92 | 22.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.45 | Put | | | 2,276.00000 | 2,266 | 22.58 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.45 | Call | | | 27.00000 | 18 | 25.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.45 | Put | | | 4,209.00000 | 4,193 | 25.02 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.45 | Call | | | 3.00000 | 8 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.45 | Put | | | 6,185.00000 | 6,183 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.45 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.45 | Put | | | 8,183.00000 | 8,178 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.40 | Call | | | 3,870.00000 | 3,879 | 27.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.40 | Put | | | 2.00000 | 4 | 27.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.40 | Call | | | 2,875.00000 | 2,888 | 23.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.40 | Put | | | 7.00000 | 13 | 23.43 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.40 | Call | | | 1,890.00000 | 1,909 | 18.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.40 | Put | | | 22.00000 | 34 | 18.88 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.40 | Call | | | 996.00000 | 997 | 15.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.40 | Put | | | 128.00000 | 121 | 15.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.40 | Call | | | 97.00000 | 96 | 22.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.40 | Put | | | 2,229.00000 | 2,220 | 22.53 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.40 | Call | | | 29.00000 | 19 | 24.91 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.40 | Put | | | 4,161.00000 | 4,143 | 24.91 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.40 | Call | | | 3.00000 | 8 | 29.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.40 | Put | | | 6,136.00000 | 6,133 | 29.21 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.40 | Call | | | 1.00000 | 4 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.40 | Put | | | 8,133.00000 | 8,128 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.55 | Call | | | 3,720.00000 | 3,730 | 26.84 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.55 | Put | | | 2.00000 | 5 | 26.84 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.55 | Call | | | 2,726.00000 | 2,740 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.55 | Put | | | 8.00000 | 15 | 22.74 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.55 | Call | | | 1,747.00000 | 1,766 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.55 | Put | | | 30.00000 | 40 | 18.25 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.55 | Call | | | 885.00000 | 886 | 15.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.55 | Put | | | 167.00000 | 161 | 15.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.55 | Call | | | 88.00000 | 84 | 22.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 13.55 | Put | | | 2,370.00000 | 2,359 | 22.69 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.55 | Call | | | 25.00000 | 17 | 25.24 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.55 | Put | | | 4,307.00000 | 4,292 | 25.24 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.55 | Call | | | 3.00000 | 8 | 29.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.55 | Put | | | 6,285.00000 | 6,282 | 29.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.55 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.55 | Put | | | 8,283.00000 | 8,278 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.75 | Call | | | 3.00000 | 7 | 29.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.75 | Put | | | 6,485.00000 | 6,482 | 29.77 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.75 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.75 | Put | | | 8,483.00000 | 8,477 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.00 | Call | | | 3.00000 | 6 | 30.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 18.00 | Put | | | 6,735.00000 | 6,731 | 30.17 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.00 | Call | | | 1.00000 | 2 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 20.00 | Put | | | 8,733.00000 | 8,727 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.90 | Call | | | 3.00000 | 7 | 30.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.90 | Put | | | 6,635.00000 | 6,631 | 30.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.90 | Call | | | 1.00000 | 2 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.90 | Put | | | 8,633.00000 | 8,627 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.65 | Call | | | 3,621.00000 | 3,631 | 26.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.65 | Put | | | 3.00000 | 5 | 26.45 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.65 | Call | | | 2,627.00000 | 2,642 | 22.28 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.65 | Put | | | 9.00000 | 16 | 22.28 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.65 | Call | | | 1,653.00000 | 1,670 | 17.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.65 | Put | | | 35.00000 | 45 | 17.82 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.65 | Call | | | 816.00000 | 817 | 15.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.65 | Put | | | 198.00000 | 192 | 15.72 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.65 | Call | | | 338.00000 | 342 | 17.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 11.65 | Put | | | 720.00000 | 717 | 17.56 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.65 | Call | | | 82.00000 | 77 | 22.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.65 | Put | | | 2,464.00000 | 2,452 | 22.80 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.65 | Call | | | 22.00000 | 16 | 25.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.65 | Put | | | 4,404.00000 | 4,391 | 25.46 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.65 | Call | | | 3.00000 | 7 | 29.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.65 | Put | | | 6,385.00000 | 6,382 | 29.61 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.65 | Call | | | 1.00000 | 3 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.65 | Put | | | 8,383.00000 | 8,378 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.25 | Call | | | 4,019.00000 | 4,029 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.25 | Put | | | 1.00000 | 3 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.25 | Call | | | 4.00000 | 9 | 28.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.25 | Put | | | 5,986.00000 | 5,983 | 28.97 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.25 | Call | | | 2.00000 | 4 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.25 | Put | | | 7,984.00000 | 7,979 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.30 | Call | | | 3,970.00000 | 3,979 | 27.81 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.30 | Put | | | 2.00000 | 3 | 27.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 8.30 | Call | | 2,974.00000 | 2,987 | 23.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 8.30 | Put | | 6.00000 | 11 | 23.89 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.30 | Call | | 1,987.00000 | 2,006 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 9.30 | Put | | 19.00000 | 31 | 19.30 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.30 | Call | | 1,074.00000 | 1,074 | 15.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 10.30 | Put | | 106.00000 | 99 | 15.35 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.30 | Call | | 104.00000 | 104 | 22.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 13.30 | Put | | 2,136.00000 | 2,129 | 22.42 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.30 | Call | | 32.00000 | 20 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 15.30 | Put | | 4,064.00000 | 4,044 | 24.69 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.30 | Call | | 4.00000 | 9 | 29.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.30 | Put | | 6,036.00000 | 6,033 | 29.05 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.30 | Call | | 1.00000 | 4 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.30 | Put | | 8,034.00000 | 8,028 | 32.18 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.15 | Call | | 4,119.00000 | 4,128 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.15 | Put | | 1.00000 | 3 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.15 | Call | | 4.00000 | 9 | 28.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.15 | Put | | 5,886.00000 | 5,884 | 28.75 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.15 | Call | | 2.00000 | 4 | 32.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.15 | Put | | 7,884.00000 | 7,879 | 32.01 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.20 | Call | | 4,069.00000 | 4,078 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.20 | Put | | 1.00000 | 3 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.20 | Call | | 4.00000 | 9 | 28.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.20 | Put | | 5,936.00000 | 5,934 | 28.86 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.20 | Call | | 2.00000 | 4 | 32.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.20 | Put | | 7,934.00000 | 7,929 | 32.09 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.10 | Call | | 4,169.00000 | 4,178 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 7.10 | Put | | 1.00000 | 2 | 28.00 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.10 | Call | | 5.00000 | 9 | 28.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 17.10 | Put | | 5,837.00000 | 5,834 | 28.64 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.10 | Call | | 2.00000 | 4 | 31.93 | 0.00 | 0 | 0.00 |
| € / R On 15/03/2010 Currency Future | 19.10 | Put | | 7,834.00000 | 7,829 | 31.93 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | | | 11.45520 | 11.44790 | | 16.53 | 0.00 | 0 | 808.00 |
| € / R On 14/06/2010 Currency Future | 11.45 | Call | | 612.00000 | 611 | 16.53 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.45 | Put | | 614.00000 | 606 | 16.53 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.40 | Call | | 633.00000 | 633 | 16.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.40 | Put | | 585.00000 | 577 | 16.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.35 | Call | | 656.00000 | 655 | 16.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.35 | Put | | 558.00000 | 550 | 16.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.30 | Call | | 679.00000 | 678 | 16.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.30 | Put | | 531.00000 | 523 | 16.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.60 | Call | | 557.00000 | 556 | 16.90 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.60 | Put | | 709.00000 | 701 | 16.90 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.70 | Call | | 524.00000 | 523 | 17.15 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.70 | Put | | 776.00000 | 768 | 17.15 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/06/2010 Currency Future | 11.55 | Call | | | 575.00000 | 574 | 16.78 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.55 | Put | | | 677.00000 | 669 | 16.78 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.50 | Call | | | 593.00000 | 592 | 16.66 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.50 | Put | | | 645.00000 | 637 | 16.66 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.90 | Call | | | 464.00000 | 463 | 17.64 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 11.90 | Put | | | 916.00000 | 908 | 17.64 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 12.00 | Call | | | 437.00000 | 436 | 17.89 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 12.00 | Put | | | 989.00000 | 981 | 17.89 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 12.10 | Call | | | 412.00000 | 411 | 18.14 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 12.10 | Put | | | 1,064.00000 | 1,056 | 18.14 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.50 | Call | | | 3,955.00000 | 3,966 | 24.57 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.50 | Put | | | 7.00000 | 11 | 24.57 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.50 | Call | | | 2,965.00000 | 2,980 | 20.82 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.50 | Put | | | 17.00000 | 25 | 20.82 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.50 | Call | | | 1,995.00000 | 2,005 | 16.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.50 | Put | | | 47.00000 | 50 | 16.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.50 | Call | | | 1,147.00000 | 1,147 | 15.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.50 | Put | | | 199.00000 | 192 | 15.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.50 | Call | | | 200.00000 | 199 | 21.57 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.50 | Put | | | 2,252.00000 | 2,244 | 21.57 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.50 | Call | | | 87.00000 | 83 | 25.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.50 | Put | | | 4,139.00000 | 4,128 | 25.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.50 | Call | | | 41.00000 | 25 | 26.25 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.50 | Put | | | 6,093.00000 | 6,070 | 26.25 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.50 | Call | | | 12.00000 | 10 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.50 | Put | | | 8,064.00000 | 8,054 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.45 | Call | | | 4,004.00000 | 4,015 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.45 | Put | | | 7.00000 | 10 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.45 | Call | | | 3,014.00000 | 3,029 | 21.05 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.45 | Put | | | 16.00000 | 24 | 21.05 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.45 | Call | | | 2,041.00000 | 2,051 | 16.53 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.45 | Put | | | 44.00000 | 46 | 16.53 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.45 | Call | | | 1,183.00000 | 1,183 | 15.29 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.45 | Put | | | 185.00000 | 178 | 15.29 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.45 | Call | | | 205.00000 | 204 | 21.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.45 | Put | | | 2,207.00000 | 2,199 | 21.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.45 | Call | | | 89.00000 | 86 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.45 | Put | | | 4,091.00000 | 4,080 | 25.32 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.45 | Call | | | 42.00000 | 26 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.45 | Put | | | 6,044.00000 | 6,021 | 26.21 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.45 | Call | | | 12.00000 | 10 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.45 | Put | | | 8,015.00000 | 8,005 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.55 | Call | | | 3,905.00000 | 3,916 | 24.39 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.55 | Put | | | 7.00000 | 11 | 24.39 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.55 | Call | | | 2,916.00000 | 2,931 | 20.60 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/06/2010 Currency Future | 8.55 | Put | | 18.00000 | 26 | 20.60 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.55 | Call | | 1,949.00000 | 1,959 | 16.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.55 | Put | | 51.00000 | 53 | 16.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.55 | Call | | 1,112.00000 | 1,113 | 15.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.55 | Put | | 215.00000 | 207 | 15.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.55 | Call | | 195.00000 | 194 | 21.66 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.55 | Put | | 2,297.00000 | 2,289 | 21.66 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.55 | Call | | 85.00000 | 81 | 25.37 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.55 | Put | | 4,187.00000 | 4,175 | 25.37 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.55 | Call | | 40.00000 | 24 | 26.29 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.55 | Put | | 6,142.00000 | 6,119 | 26.29 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.55 | Call | | 12.00000 | 9 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.55 | Put | | 8,114.00000 | 8,104 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.40 | Call | | 4,054.00000 | 4,064 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.40 | Put | | 6.00000 | 9 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.40 | Call | | 3,064.00000 | 3,078 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.40 | Put | | 16.00000 | 23 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.40 | Call | | 2,089.00000 | 2,100 | 16.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.40 | Put | | 41.00000 | 44 | 16.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.40 | Call | | 1,222.00000 | 1,223 | 15.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.40 | Put | | 174.00000 | 167 | 15.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.40 | Call | | 209.00000 | 209 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.40 | Put | | 2,161.00000 | 2,154 | 21.35 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.40 | Call | | 90.00000 | 87 | 25.23 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.40 | Put | | 4,042.00000 | 4,032 | 25.23 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.40 | Call | | 43.00000 | 27 | 26.19 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.40 | Put | | 5,995.00000 | 5,971 | 26.19 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.40 | Call | | 13.00000 | 10 | 27.72 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.40 | Put | | 7,965.00000 | 7,955 | 27.72 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.35 | Call | | 4,103.00000 | 4,114 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.35 | Put | | 5.00000 | 8 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.35 | Call | | 3,113.00000 | 3,127 | 21.42 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.35 | Put | | 15.00000 | 22 | 21.42 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.35 | Call | | 2,137.00000 | 2,148 | 16.98 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.35 | Put | | 39.00000 | 43 | 16.98 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.35 | Call | | 1,261.00000 | 1,263 | 15.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.35 | Put | | 163.00000 | 158 | 15.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.35 | Call | | 214.00000 | 214 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.35 | Put | | 2,116.00000 | 2,109 | 21.23 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.35 | Call | | 92.00000 | 89 | 25.13 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.35 | Put | | 3,994.00000 | 3,984 | 25.13 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.35 | Call | | 44.00000 | 27 | 26.17 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.35 | Put | | 5,946.00000 | 5,922 | 26.17 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.35 | Call | | 13.00000 | 10 | 27.68 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.35 | Put | | 7,915.00000 | 7,905 | 27.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/06/2010 Currency Future | 7.70 | Call | | | 3,756.00000 | 3,768 | 23.83 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.70 | Put | | | 8.00000 | 13 | 23.83 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.70 | Call | | | 2,769.00000 | 2,783 | 19.92 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.70 | Put | | | 21.00000 | 28 | 19.92 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.70 | Call | | | 1,813.00000 | 1,822 | 16.22 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.70 | Put | | | 65.00000 | 66 | 16.22 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.70 | Call | | | 1,013.00000 | 1,012 | 15.60 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.70 | Put | | | 265.00000 | 257 | 15.60 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.70 | Call | | | 181.00000 | 180 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.70 | Put | | | 2,433.00000 | 2,425 | 21.95 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.70 | Call | | | 80.00000 | 74 | 25.43 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.70 | Put | | | 4,332.00000 | 4,318 | 25.43 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.70 | Call | | | 36.00000 | 23 | 26.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.70 | Put | | | 6,288.00000 | 6,267 | 26.41 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.70 | Call | | | 11.00000 | 8 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.70 | Put | | | 8,263.00000 | 8,253 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.60 | Call | | | 3,855.00000 | 3,867 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.60 | Put | | | 8.00000 | 12 | 24.20 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.60 | Call | | | 2,867.00000 | 2,882 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.60 | Put | | | 19.00000 | 27 | 20.37 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.60 | Call | | | 1,903.00000 | 1,913 | 16.34 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.60 | Put | | | 56.00000 | 57 | 16.34 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.60 | Call | | | 1,078.00000 | 1,078 | 15.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.60 | Put | | | 231.00000 | 223 | 15.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.60 | Call | | | 190.00000 | 189 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.60 | Put | | | 2,342.00000 | 2,334 | 21.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.60 | Call | | | 83.00000 | 78 | 25.39 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.60 | Put | | | 4,235.00000 | 4,223 | 25.39 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.60 | Call | | | 39.00000 | 24 | 26.33 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.60 | Put | | | 6,191.00000 | 6,169 | 26.33 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.60 | Call | | | 11.00000 | 9 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.60 | Put | | | 8,163.00000 | 8,154 | 27.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.30 | Call | | | 4,153.00000 | 4,163 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 7.30 | Put | | | 5.00000 | 8 | 24.76 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.30 | Call | | | 3,162.00000 | 3,176 | 21.61 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 8.30 | Put | | | 14.00000 | 21 | 21.61 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.30 | Call | | | 2,185.00000 | 2,197 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 9.30 | Put | | | 38.00000 | 42 | 17.21 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.30 | Call | | | 1,301.00000 | 1,303 | 15.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 10.30 | Put | | | 153.00000 | 148 | 15.47 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.30 | Call | | | 219.00000 | 219 | 21.10 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 13.30 | Put | | | 2,071.00000 | 2,064 | 21.10 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.30 | Call | | | 93.00000 | 90 | 25.04 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 15.30 | Put | | | 3,945.00000 | 3,935 | 25.04 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 17.30 | Call | | | 44.00000 | 28 | 26.15 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/06/2010 Currency Future | 17.30 | Put | | | 5,896.00000 | 5,873 | 26.15 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.30 | Call | | | 14.00000 | 11 | 27.64 | 0.00 | 0 | 0.00 |
| € / R On 14/06/2010 Currency Future | 19.30 | Put | | | 7,866.00000 | 7,855 | 27.64 | 0.00 | 0 | 0.00 |
| AL13 On 05/11/2009 Index Future | | | | 248.86400 | 248.82400 | | 0.00 | 0.00 | 0 | 10.00 |
| ALBI On 05/11/2009 Index Future | | | | 292.35400 | 292.38400 | | 0.00 | 0.00 | 0 | 764.00 |
| ALBI On 04/02/2010 Index Future | | | | 297.65000 | 297.68200 | | 0.00 | 0.00 | 0 | 37.00 |
| ALBI On 06/05/2010 Index Future | | | | 302.88200 | 302.94000 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/08/2010 Index Future | | | | 308.33100 | 308.38400 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 05/11/2009 Index Future | | | | 127.10600 | 127.12900 | | 0.00 | 0.00 | 0 | 2.00 |
| CRD1 On 04/02/2010 Index Future | | | | 129.40800 | 129.43300 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/05/2010 Index Future | | | | 131.89000 | 131.91600 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 05/11/2009 jGovi | | | | 294.08600 | 294.13500 | | 7.07 | 0.00 | 0 | 691.00 |
| GOVI On 04/02/2010 jGovi | | | | 299.41250 | 299.46500 | | 5.35 | 0.00 | 0 | 0.00 |
| GOVI On 06/05/2010 jGovi | | | | 305.15600 | 305.21100 | | 6.81 | 0.00 | 0 | 0.00 |
| GOVI On 05/08/2010 jGovi | | | | 310.30600 | 310.43600 | | 6.57 | 0.00 | 0 | 0.00 |
| ILBI On 05/11/2009 Index Future | | | | 364.33000 | 364.34900 | | 0.00 | 0.00 | 0 | 3.00 |
| ILBI On 04/02/2010 Index Future | | | | 370.93500 | 370.95900 | | 0.00 | 0.00 | 0 | 214.00 |
| J153 On 31/08/2010 jSwap | | | | 7.31045 | 7.32735 | | 18.25 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | | 8.85700 | 8.81900 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | | 8.63600 | 8.56400 | | 15.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | | 8.68600 | 8.65100 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | | 8.99400 | 8.95500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | | 8.97000 | 8.92800 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | | 8.99700 | 8.95700 | | 15.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | | 7.15300 | 7.14000 | | 0.21 | 0.00 | 0 | 0.00 |
| JFRA On 04/02/2010 jFra | | | | 7.03700 | 7.03600 | | 0.27 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| JFRA On 06/05/2010 jFra | | | 7.21700 | | 7.21200 | | 0.33 | 0.00 | 0 | 0.00 |
| JFRA On 05/08/2010 jFra | | | 7.53100 | | 7.51500 | | 0.36 | 0.00 | 0 | 0.00 |
| JFRA On 04/11/2010 jFra | | | 7.84900 | | 7.81900 | | 0.38 | 0.00 | 0 | 0.00 |
| JN02 On 05/11/2009 jNote | | | 7.78700 | | 7.76200 | | 2.39 | 0.00 | 0 | 0.00 |
| JN02 On 04/02/2010 jNote | | | 8.01400 | | 7.99000 | | 2.62 | 0.00 | 0 | 0.00 |
| JN05 On 05/11/2009 jNote | | | 8.70300 | | 8.66700 | | 5.18 | 0.00 | 0 | 0.00 |
| JN05 On 04/02/2010 jNote | | | 8.83700 | | 8.79800 | | 5.39 | 0.00 | 0 | 0.00 |
| JN10 On 05/11/2009 jNote | | | 8.96900 | | 8.92800 | | 8.49 | 0.00 | 0 | 0.00 |
| JN10 On 04/02/2010 jNote | | | 9.03200 | | 8.98900 | | 8.72 | 0.00 | 0 | 0.00 |
| JROD On 30/10/2009 jRod | | | 6.80400 | | 6.80600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/11/2009 jRod | | | 6.87400 | | 6.87600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2009 jRod | | | 7.04800 | | 7.05100 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 05/11/2009 Index Future | | | 282.84200 | | 282.77000 | | 0.00 | 0.00 | 0 | 3.00 |
| OTH1 On 04/02/2010 Index Future | | | 287.96500 | | 287.89400 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/05/2010 Index Future | | | 293.48900 | | 293.41800 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | | | 7.35700 | | 7.37700 | | 0.79 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Call | | | 0.00000 | 0 | 0.81 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | | 703.00000 | 687 | 0.81 | 0.00 | 0 | 0.00 |
| R155 On 05/11/2009 Bond Future | | | 7.64000 | | 7.63000 | | 1.50 | 0.00 | 0 | 38.00 |
| R155 On 05/11/2009 Bond Future | 7.75 | Call | | | 273.00000 | 257 | 1.50 | 0.00 | 0 | 0.00 |
| R155 On 05/11/2009 Bond Future | 7.75 | Put | | | 62.00000 | 64 | 1.50 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | 8.60200 | | 8.59300 | | 5.50 | 0.00 | 0 | 8,863.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | | 0.00000 | 0 | 5.42 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | | 5,799.00000 | 5,845 | 5.42 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | | | 8.70600 | | 8.69600 | | 5.50 | 0.00 | 0 | 70.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Call | | | 187.00000 | 178 | 5.41 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Put | | | 4,965.00000 | 5,006 | 5.41 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | | | 8.78900 | | 8.77900 | | 5.25 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | 8.50 | Call | | | 1,306.00000 | 1,282 | 5.25 | 0.00 | 0 | 0.00 |
| R157 On 06/05/2010 Bond Future | 8.50 | Put | | | 2,630.00000 | 2,654 | 5.25 | 0.00 | 0 | 0.00 |
| R157 On 05/08/2010 Bond Future | | | 8.84400 | | 8.83300 | | 5.25 | 0.00 | 0 | 0.00 |
| R157 On 05/08/2010 Bond Future | 8.75 | Call | | | 2,178.00000 | 2,150 | 5.34 | 0.00 | 0 | 0.00 |
| R157 On 05/08/2010 Bond Future | 8.75 | Put | | | 2,553.00000 | 2,574 | 5.34 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R186 On 05/11/2009 Bond Future | | | 9.21300 | | 9.21400 | | 11.25 | 0.00 | 0 | 11,682.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 395.00000 | 371 | 11.25 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 2,398.00000 | 2,365 | 11.25 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Call | | | 72.00000 | 63 | 11.18 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 8.75 | Put | | | 4,485.00000 | 4,466 | 11.18 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 0.00000 | 0 | 11.30 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 17,687.00000 | 17,678 | 11.30 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Call | | | 0.00000 | 0 | 11.22 | 0.00 | 0 | 240.00 |
| R186 On 05/11/2009 Bond Future | 7.75 | Put | | | 14,858.00000 | 14,849 | 11.22 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | | | 9.27400 | | 9.27500 | | 11.75 | 0.00 | 0 | 81.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Call | | | 300.00000 | 295 | 11.60 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Put | | | 10,253.00000 | 10,240 | 11.60 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | | | 9.32600 | | 9.32700 | | 11.75 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | 9.00 | Call | | | 2,671.00000 | 2,665 | 11.75 | 0.00 | 0 | 0.00 |
| R186 On 06/05/2010 Bond Future | 9.00 | Put | | | 5,667.00000 | 5,652 | 11.75 | 0.00 | 0 | 0.00 |
| R186 On 05/08/2010 Bond Future | | | 9.36500 | | 9.36600 | | 12.00 | 0.00 | 0 | 0.00 |
| R186 On 05/08/2010 Bond Future | 9.25 | Call | | | 4,334.00000 | 4,330 | 12.22 | 0.00 | 0 | 0.00 |
| R186 On 05/08/2010 Bond Future | 9.25 | Put | | | 5,370.00000 | 5,358 | 12.22 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 8.67000 | | 8.65100 | | 5.25 | 0.00 | 0 | 488.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 0.00000 | 0 | 5.16 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 4,828.00000 | 4,905 | 5.16 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | | | 8.76400 | | 8.74400 | | 5.25 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Call | | | 50.00000 | 46 | 5.14 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Put | | | 5,045.00000 | 5,119 | 5.14 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | | | 8.84600 | | 8.82400 | | 5.00 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | 8.50 | Call | | | 996.00000 | 962 | 5.00 | 0.00 | 0 | 0.00 |
| R201 On 06/05/2010 Bond Future | 8.50 | Put | | | 2,210.00000 | 2,258 | 5.00 | 0.00 | 0 | 0.00 |
| R201 On 05/08/2010 Bond Future | | | 8.90000 | | 8.87600 | | 5.00 | 0.00 | 0 | 0.00 |
| R201 On 05/08/2010 Bond Future | 9.00 | Call | | | 2,106.00000 | 2,056 | 5.26 | 0.00 | 0 | 0.00 |
| R201 On 05/08/2010 Bond Future | 9.00 | Put | | | 1,667.00000 | 1,703 | 5.26 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | | | 9.10900 | | 9.11000 | | 8.25 | 0.00 | 0 | 1,570.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | | 0.00000 | 0 | 7.94 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | | 9,138.00000 | 9,133 | 7.94 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | | | 9.19900 | | 9.20000 | | 7.75 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Call | | | 180.00000 | 178 | 7.47 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Put | | | 5,571.00000 | 5,563 | 7.47 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | | | 9.27400 | | 9.27500 | | 7.75 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | 9.00 | Call | | | 1,573.00000 | 1,570 | 7.75 | 0.00 | 0 | 0.00 |
| R203 On 06/05/2010 Bond Future | 9.00 | Put | | | 2,978.00000 | 2,970 | 7.75 | 0.00 | 0 | 0.00 |
| R203 On 05/08/2010 Bond Future | | | 9.32800 | | 9.32900 | | 7.75 | 0.00 | 0 | 0.00 |
| R203 On 05/08/2010 Bond Future | 9.25 | Call | | | 2,562.00000 | 2,560 | 7.90 | 0.00 | 0 | 0.00 |
| R203 On 05/08/2010 Bond Future | 9.25 | Put | | | 2,952.00000 | 2,945 | 7.90 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R204 On 05/11/2009 Bond Future | | | 9.12700 | 9.12800 | | 9.00 | 0.00 | 0 | 3,669.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | 0.00000 | 0 | 8.66 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | 10,140.00000 | 10,134 | 8.66 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | | | 9.20500 | 9.20600 | | 9.00 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Call | | 207.00000 | 204 | 8.68 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Put | | 6,166.00000 | 6,158 | 8.68 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | | | 9.27300 | 9.27400 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | 9.00 | Call | | 1,721.00000 | 1,718 | 8.50 | 0.00 | 0 | 0.00 |
| R204 On 06/05/2010 Bond Future | 9.00 | Put | | 3,261.00000 | 3,252 | 8.50 | 0.00 | 0 | 0.00 |
| R204 On 05/08/2010 Bond Future | | | 9.32400 | 9.32500 | | 9.00 | 0.00 | 0 | 0.00 |
| R204 On 05/08/2010 Bond Future | 9.25 | Call | | 2,855.00000 | 2,853 | 9.17 | 0.00 | 0 | 0.00 |
| R204 On 05/08/2010 Bond Future | 9.25 | Put | | 3,264.00000 | 3,256 | 9.17 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 8.73300 | 8.71400 | | 5.50 | 0.00 | 0 | 1,140.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | 0.00000 | 0 | 5.41 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | 4,180.00000 | 4,244 | 5.41 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | | | 8.84600 | 8.82600 | | 5.50 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Call | | 85.00000 | 79 | 5.40 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Put | | 4,411.00000 | 4,469 | 5.40 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | | | 8.95200 | 8.93000 | | 5.25 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | 8.75 | Call | | 1,250.00000 | 1,217 | 5.20 | 0.00 | 0 | 0.00 |
| R206 On 06/05/2010 Bond Future | 8.75 | Put | | 1,791.00000 | 1,824 | 5.20 | 0.00 | 0 | 0.00 |
| R206 On 05/08/2010 Bond Future | | | 9.03000 | 9.00600 | | 4.75 | 0.00 | 0 | 0.00 |
| R206 On 05/08/2010 Bond Future | 9.00 | Call | | 1,637.00000 | 1,600 | 4.81 | 0.00 | 0 | 0.00 |
| R206 On 05/08/2010 Bond Future | 9.00 | Put | | 1,654.00000 | 1,684 | 4.81 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 9.28600 | 9.27700 | | 10.00 | 0.00 | 0 | 600.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | 0.00000 | 0 | 9.64 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | 11,415.00000 | 11,468 | 9.64 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | | | 9.36200 | 9.35300 | | 10.00 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Call | | 170.00000 | 163 | 9.69 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Put | | 6,895.00000 | 6,940 | 9.69 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | | | 9.43200 | 9.42200 | | 9.50 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | 9.25 | Call | | 2,033.00000 | 2,002 | 9.50 | 0.00 | 0 | 0.00 |
| R207 On 06/05/2010 Bond Future | 9.25 | Put | | 3,020.00000 | 3,045 | 9.50 | 0.00 | 0 | 0.00 |
| R207 On 05/08/2010 Bond Future | | | 9.48600 | 9.47600 | | 10.00 | 0.00 | 0 | 0.00 |
| R207 On 05/08/2010 Bond Future | 9.50 | Call | | 3,214.00000 | 3,179 | 10.20 | 0.00 | 0 | 0.00 |
| R207 On 05/08/2010 Bond Future | 9.50 | Put | | 3,080.00000 | 3,101 | 10.20 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | | | 9.28500 | 9.27600 | | 10.50 | 0.00 | 0 | 5,008.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | 0.00000 | 0 | 10.38 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | 10,061.00000 | 10,116 | 10.38 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | | | 9.35700 | 9.34700 | | 10.50 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| R208 On 04/02/2010 Bond Future | 8.50 | Call | | | 351.00000 | 337 | 10.34 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Put | | | 5,650.00000 | 5,697 | 10.34 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | | | 9.41800 | | 9.40800 | | 10.50 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | 9.25 | Call | | | 2,134.00000 | 2,101 | 10.50 | 0.00 | 0 | 0.00 |
| R208 On 06/05/2010 Bond Future | 9.25 | Put | | | 3,074.00000 | 3,100 | 10.50 | 0.00 | 0 | 0.00 |
| R208 On 05/08/2010 Bond Future | | | 9.46500 | | 9.45400 | | 10.75 | 0.00 | 0 | 0.00 |
| R208 On 05/08/2010 Bond Future | 9.50 | Call | | | 3,415.00000 | 3,375 | 10.93 | 0.00 | 0 | 0.00 |
| R208 On 05/08/2010 Bond Future | 9.50 | Put | | | 3,148.00000 | 3,172 | 10.93 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 8.81800 | | 8.83900 | | 15.00 | 0.00 | 0 | 3,565.00 |
| R209 On 05/11/2009 Bond Future | 9.00 | Call | | | 1,741.00000 | 1,835 | 15.51 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.00 | Put | | | 480.00000 | 408 | 15.51 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.50 | Call | | | 0.00000 | 0 | 14.92 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.50 | Put | | | 12,025.00000 | 11,858 | 14.92 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | | 0.00000 | 0 | 15.23 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | | 17,333.00000 | 17,166 | 15.23 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | | 0.00000 | 0 | 15.08 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | | 14,617.00000 | 14,450 | 15.08 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Call | | | 6,689.00000 | 6,855 | 16.52 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Put | | | 3.00000 | 2 | 16.52 | 0.00 | 0 | 2,970.00 |
| R209 On 04/02/2010 Bond Future | | | 8.85600 | | 8.87700 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Call | | | 8,372.00000 | 8,517 | 16.63 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Put | | | 334.00000 | 312 | 16.63 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Call | | | 72.00000 | 76 | 14.60 | 0.00 | 0 | 2,500.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Put | | | 12,377.00000 | 12,215 | 14.60 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | | | 8.88600 | | 8.90800 | | 14.75 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | 8.50 | Call | | | 1,891.00000 | 1,946 | 14.75 | 0.00 | 0 | 0.00 |
| R209 On 06/05/2010 Bond Future | 8.50 | Put | | | 5,202.00000 | 5,085 | 14.75 | 0.00 | 0 | 0.00 |
| R209 On 05/08/2010 Bond Future | | | 8.90500 | | 8.92700 | | 15.00 | 0.00 | 0 | 0.00 |
| R209 On 05/08/2010 Bond Future | 8.75 | Call | | | 3,478.00000 | 3,553 | 15.30 | 0.00 | 0 | 0.00 |
| R209 On 05/08/2010 Bond Future | 8.75 | Put | | | 4,879.00000 | 4,782 | 15.30 | 0.00 | 0 | 0.00 |
| TRT1 On 05/11/2009 Index Future | | | 290.40900 | | 290.45400 | | 0.00 | 0.00 | 0 | 100.00 |
| TRT1 On 04/02/2010 Index Future | | | 295.66900 | | 295.71700 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/05/2010 Index Future | | | 301.34000 | | 301.39100 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | | | 6.82700 | | 6.82260 | | 15.35 | 546,160.00 | 80 | 4,560.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | | 175.00000 | 176 | 15.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | | 153.00000 | 149 | 15.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Call | | | 206.00000 | 206 | 15.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Put | | | 133.00000 | 129 | 15.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | | 238.00000 | 239 | 16.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | | 115.00000 | 112 | 16.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | | 238.00000 | 239 | 16.05 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 115.00000 | 112 | 16.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 273.00000 | 274 | 16.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 100.00000 | 97 | 16.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 273.00000 | 274 | 16.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 100.00000 | 97 | 16.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 175.00000 | 176 | 15.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 153.00000 | 149 | 15.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Call | | 387.00000 | 389 | 17.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Put | | 64.00000 | 62 | 17.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 428.00000 | 430 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 55.00000 | 53 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 347.00000 | 349 | 17.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 74.00000 | 72 | 17.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 428.00000 | 430 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 55.00000 | 53 | 17.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 470.00000 | 472 | 18.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 47.00000 | 45 | 18.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Call | | 309.00000 | 311 | 16.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Put | | 86.00000 | 84 | 16.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 347.00000 | 349 | 17.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 74.00000 | 72 | 17.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 154.00000 | 155 | 15.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 182.00000 | 178 | 15.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 154.00000 | 155 | 15.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 182.00000 | 178 | 15.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 136.00000 | 136 | 15.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 213.00000 | 209 | 15.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 470.00000 | 472 | 18.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 47.00000 | 45 | 18.14 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 513.00000 | 516 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 40.00000 | 39 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 557.00000 | 560 | 18.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 34.00000 | 33 | 18.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 557.00000 | 560 | 18.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 34.00000 | 33 | 18.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Call | | 602.00000 | 605 | 19.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Put | | 29.00000 | 28 | 19.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 136.00000 | 136 | 15.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 213.00000 | 209 | 15.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Call | | 105.00000 | 105 | 16.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Put | | 282.00000 | 278 | 16.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Call | | 81.00000 | 81 | 17.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Put | | 358.00000 | 354 | 17.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Call | | 62.00000 | 62 | 17.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Put | | 440.00000 | 435 | 17.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 7.30 | Call | | | 48.00000 | 48 | 18.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Put | | | 526.00000 | 521 | 18.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | | 119.00000 | 119 | 16.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | | 247.00000 | 242 | 16.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | | 92.00000 | 92 | 16.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | | 319.00000 | 315 | 16.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | | 71.00000 | 71 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | | 398.00000 | 394 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | | 119.00000 | 119 | 16.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | | 247.00000 | 242 | 16.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | | 71.00000 | 71 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | | 398.00000 | 394 | 17.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Call | | | 55.00000 | 55 | 18.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Put | | | 482.00000 | 478 | 18.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | | 92.00000 | 92 | 16.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | | 319.00000 | 315 | 16.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Call | | | 5,973.00000 | 5,977 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.85 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Call | | | 4,473.00000 | 4,477 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.35 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Call | | | 2,973.00000 | 2,977 | 26.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.85 | Put | | | 0.00000 | 0 | 26.91 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Call | | | 1,475.00000 | 1,479 | 26.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.35 | Put | | | 2.00000 | 2 | 26.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Call | | | 5.00000 | 5 | 25.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.35 | Put | | | 1,533.00000 | 1,528 | 25.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Call | | | 1.00000 | 1 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.85 | Put | | | 3,028.00000 | 3,024 | 33.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Call | | | 0.00000 | 0 | 40.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.35 | Put | | | 4,528.00000 | 4,523 | 40.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Call | | | 0.00000 | 0 | 46.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.85 | Put | | | 6,028.00000 | 6,023 | 46.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Call | | | 6,223.00000 | 6,227 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.60 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Call | | | 4,723.00000 | 4,727 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.10 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Call | | | 3,223.00000 | 3,227 | 26.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.60 | Put | | | 0.00000 | 0 | 26.34 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Call | | | 1,724.00000 | 1,728 | 29.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.10 | Put | | | 1.00000 | 1 | 29.02 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Call | | | 8.00000 | 8 | 23.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.10 | Put | | | 1,286.00000 | 1,281 | 23.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Call | | | 1.00000 | 1 | 32.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.60 | Put | | | 2,778.00000 | 2,774 | 32.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.10 | Call | | | 0.00000 | 0 | 39.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 11.10 | Put | | 4,278.00000 | 4,273 | 39.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Call | | 0.00000 | 0 | 45.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.60 | Put | | 5,778.00000 | 5,773 | 45.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Call | | 6,273.00000 | 6,277 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 0.55 | Put | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Call | | 4,773.00000 | 4,777 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.05 | Put | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Call | | 3,273.00000 | 3,277 | 26.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.55 | Put | | 0.00000 | 0 | 26.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Call | | 1,774.00000 | 1,778 | 29.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.05 | Put | | 1.00000 | 1 | 29.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Call | | 9.00000 | 9 | 23.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.05 | Put | | 1,237.00000 | 1,232 | 23.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Call | | 1.00000 | 1 | 31.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 9.55 | Put | | 2,728.00000 | 2,724 | 31.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Call | | 0.00000 | 0 | 39.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 11.05 | Put | | 4,228.00000 | 4,223 | 39.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Call | | 0.00000 | 0 | 45.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.55 | Put | | 5,728.00000 | 5,723 | 45.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Call | | 741.00000 | 744 | 20.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.10 | Put | | 18.00000 | 17 | 20.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | 648.00000 | 651 | 19.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | 25.00000 | 24 | 19.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Call | | 932.00000 | 936 | 21.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.90 | Put | | 9.00000 | 9 | 21.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Call | | 836.00000 | 839 | 20.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.00 | Put | | 13.00000 | 12 | 20.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Call | | 694.00000 | 697 | 19.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.15 | Put | | 21.00000 | 20 | 19.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Call | | 648.00000 | 651 | 19.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.20 | Put | | 25.00000 | 24 | 19.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.05 | Call | | 788.00000 | 792 | 20.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.05 | Put | | 15.00000 | 15 | 20.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 513.00000 | 516 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 40.00000 | 39 | 18.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.95 | Call | | 884.00000 | 887 | 21.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.95 | Put | | 11.00000 | 10 | 21.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.35 | Call | | 3,473.00000 | 3,477 | 25.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.35 | Put | | 0.00000 | 0 | 25.96 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.35 | Call | | 2,473.00000 | 2,477 | 29.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.35 | Put | | 0.00000 | 0 | 29.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.35 | Call | | 0.00000 | 0 | 35.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.35 | Put | | 3,528.00000 | 3,523 | 35.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.35 | Call | | 0.00000 | 0 | 44.44 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.35 | Put | | 5,528.00000 | 5,523 | 44.44 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 14.35 | Call | | | 0.00000 | 0 | 47.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.35 | Put | | | 7,527.00000 | 7,523 | 47.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.45 | Call | | | 4,373.00000 | 4,377 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.45 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.45 | Call | | | 3,373.00000 | 3,377 | 26.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.45 | Put | | | 0.00000 | 0 | 26.11 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.45 | Call | | | 2,373.00000 | 2,377 | 30.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.45 | Put | | | 0.00000 | 0 | 30.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.45 | Call | | | 1,375.00000 | 1,379 | 25.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.45 | Put | | | 3.00000 | 2 | 25.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.45 | Call | | | 5.00000 | 5 | 25.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.45 | Put | | | 1,632.00000 | 1,628 | 25.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.45 | Call | | | 0.00000 | 0 | 36.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.45 | Put | | | 3,628.00000 | 3,623 | 36.30 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.45 | Call | | | 0.00000 | 0 | 44.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.45 | Put | | | 5,628.00000 | 5,623 | 44.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.45 | Call | | | 0.00000 | 0 | 48.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.45 | Put | | | 7,627.00000 | 7,623 | 48.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.50 | Call | | | 4,323.00000 | 4,327 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.50 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.50 | Call | | | 3,323.00000 | 3,327 | 26.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 26.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.50 | Call | | | 2,323.00000 | 2,327 | 30.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.50 | Put | | | 0.00000 | 0 | 30.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.50 | Call | | | 1,326.00000 | 1,330 | 25.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.50 | Put | | | 3.00000 | 3 | 25.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.50 | Call | | | 4.00000 | 4 | 26.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.50 | Put | | | 1,682.00000 | 1,677 | 26.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.50 | Call | | | 0.00000 | 0 | 36.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.50 | Put | | | 3,678.00000 | 3,673 | 36.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.50 | Call | | | 0.00000 | 0 | 45.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.50 | Put | | | 5,678.00000 | 5,673 | 45.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.50 | Call | | | 0.00000 | 0 | 48.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.50 | Put | | | 7,677.00000 | 7,673 | 48.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.55 | Call | | | 4,273.00000 | 4,277 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.55 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.55 | Call | | | 2,273.00000 | 2,277 | 30.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.55 | Put | | | 0.00000 | 0 | 30.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.55 | Call | | | 1,276.00000 | 1,280 | 24.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.55 | Put | | | 3.00000 | 3 | 24.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.55 | Call | | | 4.00000 | 4 | 26.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.55 | Put | | | 1,731.00000 | 1,727 | 26.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.55 | Call | | | 0.00000 | 0 | 36.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.55 | Put | | | 3,728.00000 | 3,723 | 36.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.55 | Call | | | 0.00000 | 0 | 48.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 14.55 | Put | | 7,727.00000 | 7,723 | 48.16 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.60 | Call | | 4,223.00000 | 4,227 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.60 | Put | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.60 | Call | | 2,223.00000 | 2,227 | 30.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.60 | Put | | 0.00000 | 0 | 30.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.60 | Call | | 1,227.00000 | 1,231 | 24.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.60 | Put | | 4.00000 | 4 | 24.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.60 | Call | | 4.00000 | 4 | 26.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.60 | Put | | 1,781.00000 | 1,777 | 26.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.60 | Call | | 0.00000 | 0 | 37.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.60 | Put | | 3,778.00000 | 3,773 | 37.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.60 | Call | | 0.00000 | 0 | 48.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.60 | Put | | 7,777.00000 | 7,773 | 48.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.65 | Call | | 4,173.00000 | 4,177 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.65 | Put | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.65 | Call | | 3,173.00000 | 3,177 | 26.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.65 | Put | | 0.00000 | 0 | 26.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.65 | Call | | 2,173.00000 | 2,177 | 31.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.65 | Put | | 0.00000 | 0 | 31.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.65 | Call | | 1,177.00000 | 1,181 | 23.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.65 | Put | | 4.00000 | 4 | 23.76 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.65 | Call | | 3.00000 | 3 | 27.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.65 | Put | | 1,831.00000 | 1,826 | 27.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.65 | Call | | 0.00000 | 0 | 37.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.65 | Put | | 3,828.00000 | 3,823 | 37.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.65 | Call | | 0.00000 | 0 | 45.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.65 | Put | | 5,828.00000 | 5,823 | 45.68 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.65 | Call | | 0.00000 | 0 | 48.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.65 | Put | | 7,827.00000 | 7,823 | 48.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.40 | Call | | 4,423.00000 | 4,427 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.40 | Put | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.40 | Call | | 3,423.00000 | 3,427 | 26.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.40 | Put | | 0.00000 | 0 | 26.03 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.40 | Call | | 2,423.00000 | 2,427 | 29.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.40 | Put | | 0.00000 | 0 | 29.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.40 | Call | | 1,425.00000 | 1,429 | 26.15 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.40 | Put | | 2.00000 | 2 | 26.15 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.40 | Call | | 5.00000 | 5 | 25.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.40 | Put | | 1,582.00000 | 1,578 | 25.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.40 | Call | | 0.00000 | 0 | 36.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.40 | Put | | 3,578.00000 | 3,573 | 36.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.40 | Call | | 0.00000 | 0 | 44.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.40 | Put | | 5,578.00000 | 5,573 | 44.65 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.40 | Call | | 0.00000 | 0 | 48.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.40 | Put | | 7,577.00000 | 7,573 | 48.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 2.70 | Call | | | 4,123.00000 | 4,127 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.70 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.70 | Call | | | 3,123.00000 | 3,127 | 26.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.70 | Put | | | 0.00000 | 0 | 26.49 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.70 | Call | | | 2,123.00000 | 2,127 | 31.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.70 | Put | | | 0.00000 | 0 | 31.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.70 | Call | | | 1,128.00000 | 1,132 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.70 | Put | | | 5.00000 | 5 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.70 | Call | | | 3.00000 | 3 | 27.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.70 | Put | | | 1,881.00000 | 1,876 | 27.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.70 | Call | | | 0.00000 | 0 | 37.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.70 | Put | | | 3,878.00000 | 3,873 | 37.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.70 | Call | | | 0.00000 | 0 | 45.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.70 | Put | | | 5,878.00000 | 5,873 | 45.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.70 | Call | | | 0.00000 | 0 | 48.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.70 | Put | | | 7,877.00000 | 7,873 | 48.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.75 | Call | | | 4,073.00000 | 4,077 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.75 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.75 | Call | | | 3,073.00000 | 3,077 | 26.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.75 | Put | | | 0.00000 | 0 | 26.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.75 | Call | | | 2,073.00000 | 2,077 | 31.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.75 | Put | | | 0.00000 | 0 | 31.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.75 | Call | | | 1,078.00000 | 1,083 | 22.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.75 | Put | | | 6.00000 | 6 | 22.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.75 | Call | | | 3.00000 | 3 | 27.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.75 | Put | | | 1,930.00000 | 1,926 | 27.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.75 | Call | | | 0.00000 | 0 | 37.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.75 | Put | | | 3,928.00000 | 3,923 | 37.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.75 | Call | | | 0.00000 | 0 | 46.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.75 | Put | | | 5,928.00000 | 5,923 | 46.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.75 | Call | | | 0.00000 | 0 | 48.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.75 | Put | | | 7,927.00000 | 7,923 | 48.37 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.90 | Call | | | 3,923.00000 | 3,927 | 25.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.90 | Put | | | 0.00000 | 0 | 25.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.90 | Call | | | 2,923.00000 | 2,927 | 27.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.90 | Put | | | 0.00000 | 0 | 27.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.90 | Call | | | 1,923.00000 | 1,928 | 30.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.90 | Put | | | 1.00000 | 1 | 30.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.90 | Call | | | 2.00000 | 2 | 28.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.90 | Put | | | 2,080.00000 | 2,075 | 28.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.90 | Call | | | 0.00000 | 0 | 38.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.90 | Put | | | 4,078.00000 | 4,073 | 38.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.90 | Call | | | 0.00000 | 0 | 46.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.90 | Put | | | 6,077.00000 | 6,073 | 46.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.90 | Call | | | 0.00000 | 0 | 48.42 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 14.90 | Put | | | 8,077.00000 | 8,073 | 48.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.80 | Call | | | 4,023.00000 | 4,027 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.80 | Put | | | 0.00000 | 0 | 25.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.80 | Call | | | 3,023.00000 | 3,027 | 26.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 3.80 | Put | | | 0.00000 | 0 | 26.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.80 | Call | | | 2,023.00000 | 2,027 | 31.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.80 | Put | | | 1.00000 | 0 | 31.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.80 | Call | | | 1,029.00000 | 1,033 | 22.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.80 | Put | | | 7.00000 | 6 | 22.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.80 | Call | | | 3.00000 | 3 | 28.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.80 | Put | | | 1,980.00000 | 1,976 | 28.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.80 | Call | | | 0.00000 | 0 | 38.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.80 | Put | | | 3,978.00000 | 3,973 | 38.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.80 | Call | | | 0.00000 | 0 | 46.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 12.80 | Put | | | 5,978.00000 | 5,973 | 46.29 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.80 | Call | | | 0.00000 | 0 | 48.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.80 | Put | | | 7,977.00000 | 7,973 | 48.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.85 | Call | | | 3,973.00000 | 3,977 | 25.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 2.85 | Put | | | 0.00000 | 0 | 25.20 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.85 | Call | | | 1,973.00000 | 1,978 | 31.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 4.85 | Put | | | 1.00000 | 1 | 31.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.85 | Call | | | 981.00000 | 984 | 21.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 5.85 | Put | | | 8.00000 | 7 | 21.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.85 | Call | | | 3.00000 | 3 | 28.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 8.85 | Put | | | 2,030.00000 | 2,026 | 28.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.85 | Call | | | 0.00000 | 0 | 38.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 10.85 | Put | | | 4,028.00000 | 4,023 | 38.27 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.85 | Call | | | 0.00000 | 0 | 48.42 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 14.85 | Put | | | 8,027.00000 | 8,023 | 48.42 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | | | 6.87620 | | 6.87070 | | 15.80 | 0.00 | 0 | 4,118.00 |
| ZAAD On 15/03/2010 Currency Future | 6.85 | Call | | | 285.00000 | 287 | 15.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.85 | Put | | | 264.00000 | 261 | 15.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Call | | | 311.00000 | 313 | 15.86 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Put | | | 241.00000 | 237 | 15.86 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.75 | Call | | | 339.00000 | 341 | 15.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.75 | Put | | | 218.00000 | 215 | 15.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Call | | | 368.00000 | 370 | 15.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Put | | | 197.00000 | 194 | 15.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Call | | | 368.00000 | 370 | 15.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.70 | Put | | | 197.00000 | 194 | 15.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Call | | | 311.00000 | 313 | 15.86 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.80 | Put | | | 241.00000 | 237 | 15.86 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.55 | Call | | | 464.00000 | 467 | 16.14 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.55 | Put | | | 143.00000 | 141 | 16.14 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.50 | Call | | | 498.00000 | 501 | 16.20 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 6.50 | Put | | 128.00000 | 125 | 16.20 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Call | | 431.00000 | 433 | 16.08 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Put | | 160.00000 | 157 | 16.08 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Call | | 431.00000 | 433 | 16.08 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.60 | Put | | 160.00000 | 157 | 16.08 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.45 | Call | | 534.00000 | 537 | 16.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.45 | Put | | 113.00000 | 111 | 16.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.65 | Call | | 399.00000 | 401 | 16.03 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.65 | Put | | 178.00000 | 175 | 16.03 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.90 | Call | | 265.00000 | 266 | 16.01 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.90 | Put | | 294.00000 | 290 | 16.01 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.95 | Call | | 246.00000 | 248 | 16.23 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.95 | Put | | 326.00000 | 321 | 16.23 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.40 | Call | | 571.00000 | 575 | 16.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.40 | Put | | 100.00000 | 98 | 16.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Call | | 648.00000 | 652 | 16.42 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Put | | 78.00000 | 76 | 16.42 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.00 | Call | | 229.00000 | 230 | 16.44 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.00 | Put | | 358.00000 | 354 | 16.44 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.10 | Call | | 198.00000 | 199 | 16.87 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 7.10 | Put | | 427.00000 | 422 | 16.87 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Call | | 730.00000 | 734 | 16.54 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Put | | 59.00000 | 58 | 16.54 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.15 | Call | | 772.00000 | 776 | 16.59 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.15 | Put | | 51.00000 | 50 | 16.59 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.25 | Call | | 689.00000 | 693 | 16.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.25 | Put | | 68.00000 | 67 | 16.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.35 | Call | | 609.00000 | 613 | 16.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.35 | Put | | 88.00000 | 87 | 16.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.05 | Call | | 859.00000 | 864 | 16.71 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.05 | Put | | 38.00000 | 37 | 16.71 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.00 | Call | | 903.00000 | 908 | 16.76 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.00 | Put | | 33.00000 | 32 | 16.76 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.10 | Call | | 815.00000 | 820 | 16.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.10 | Put | | 44.00000 | 43 | 16.65 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Call | | 730.00000 | 734 | 16.54 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.20 | Put | | 59.00000 | 58 | 16.54 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Call | | 648.00000 | 652 | 16.42 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 6.30 | Put | | 78.00000 | 76 | 16.42 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.40 | Call | | 4,471.00000 | 4,476 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.40 | Put | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.40 | Call | | 3,471.00000 | 3,476 | 20.49 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.40 | Put | | 0.00000 | 0 | 20.49 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.40 | Call | | 2,472.00000 | 2,476 | 21.04 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.40 | Put | | 1.00000 | 0 | 21.04 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 5.40 | Call | | | 1,479.00000 | 1,485 | 20.12 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.40 | Put | | | 9.00000 | 9 | 20.12 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.40 | Call | | | 39.00000 | 38 | 22.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.40 | Put | | | 1,568.00000 | 1,562 | 22.40 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.40 | Call | | | 5.00000 | 5 | 27.76 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.40 | Put | | | 3,534.00000 | 3,528 | 27.76 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.40 | Call | | | 1.00000 | 1 | 32.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.40 | Put | | | 5,530.00000 | 5,525 | 32.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.40 | Call | | | 0.00000 | 0 | 36.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.40 | Put | | | 7,530.00000 | 7,524 | 36.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.50 | Call | | | 4,371.00000 | 4,376 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.50 | Put | | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.50 | Call | | | 3,371.00000 | 3,376 | 19.81 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.50 | Put | | | 0.00000 | 0 | 19.81 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.50 | Call | | | 2,372.00000 | 2,376 | 21.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.50 | Put | | | 2.00000 | 0 | 21.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.50 | Call | | | 1,381.00000 | 1,386 | 19.41 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.50 | Put | | | 11.00000 | 10 | 19.41 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.50 | Call | | | 35.00000 | 35 | 22.83 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.50 | Put | | | 1,664.00000 | 1,658 | 22.83 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.50 | Call | | | 4.00000 | 4 | 27.98 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.50 | Put | | | 3,633.00000 | 3,628 | 27.98 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.50 | Call | | | 1.00000 | 1 | 32.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.50 | Put | | | 5,630.00000 | 5,625 | 32.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.50 | Call | | | 0.00000 | 0 | 37.01 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.50 | Put | | | 7,630.00000 | 7,624 | 37.01 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.55 | Call | | | 4,321.00000 | 4,326 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.55 | Put | | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.55 | Call | | | 3,321.00000 | 3,326 | 19.46 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.55 | Put | | | 0.00000 | 0 | 19.46 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.55 | Call | | | 2,323.00000 | 2,327 | 22.03 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.55 | Put | | | 2.00000 | 0 | 22.03 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.55 | Call | | | 1,332.00000 | 1,337 | 19.06 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.55 | Put | | | 11.00000 | 11 | 19.06 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.55 | Call | | | 33.00000 | 33 | 23.04 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.55 | Put | | | 1,713.00000 | 1,707 | 23.04 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.55 | Call | | | 4.00000 | 4 | 28.09 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.55 | Put | | | 3,683.00000 | 3,678 | 28.09 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.55 | Call | | | 1.00000 | 1 | 32.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.55 | Put | | | 5,680.00000 | 5,675 | 32.48 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.55 | Call | | | 0.00000 | 0 | 37.13 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.55 | Put | | | 7,680.00000 | 7,674 | 37.13 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.60 | Call | | | 4,271.00000 | 4,276 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.60 | Put | | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.60 | Call | | | 3,271.00000 | 3,276 | 19.12 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 3.60 | Put | | 0.00000 | 0 | 19.12 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.60 | Call | | 2,273.00000 | 2,277 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.60 | Put | | 2.00000 | 1 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Call | | 1,283.00000 | 1,288 | 18.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Put | | 13.00000 | 12 | 18.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.60 | Call | | 32.00000 | 32 | 23.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.60 | Put | | 1,761.00000 | 1,755 | 23.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.60 | Call | | 4.00000 | 4 | 28.20 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.60 | Put | | 3,733.00000 | 3,728 | 28.20 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.60 | Call | | 1.00000 | 1 | 32.59 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.60 | Put | | 5,730.00000 | 5,725 | 32.59 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.60 | Call | | 0.00000 | 0 | 37.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.60 | Put | | 7,730.00000 | 7,724 | 37.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Call | | 1,283.00000 | 1,288 | 18.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.60 | Put | | 13.00000 | 12 | 18.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.70 | Call | | 4,171.00000 | 4,176 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.70 | Put | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.70 | Call | | 3,171.00000 | 3,176 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.70 | Put | | 0.00000 | 0 | 18.43 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.70 | Call | | 2,173.00000 | 2,177 | 23.03 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.70 | Put | | 2.00000 | 1 | 23.03 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.70 | Call | | 1,186.00000 | 1,191 | 17.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.70 | Put | | 15.00000 | 15 | 17.99 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.70 | Call | | 29.00000 | 29 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.70 | Put | | 1,858.00000 | 1,853 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.70 | Call | | 3.00000 | 3 | 28.42 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.70 | Put | | 3,833.00000 | 3,827 | 28.42 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.70 | Call | | 1.00000 | 1 | 32.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.70 | Put | | 5,830.00000 | 5,825 | 32.80 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.70 | Call | | 0.00000 | 0 | 37.49 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.70 | Put | | 7,830.00000 | 7,824 | 37.49 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.65 | Call | | 4,221.00000 | 4,226 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.65 | Put | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.65 | Call | | 3,221.00000 | 3,226 | 18.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.65 | Put | | 0.00000 | 0 | 18.78 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.65 | Call | | 2,223.00000 | 2,227 | 22.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.65 | Put | | 2.00000 | 1 | 22.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.65 | Call | | 1,234.00000 | 1,240 | 18.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.65 | Put | | 14.00000 | 13 | 18.35 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.65 | Call | | 30.00000 | 30 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.65 | Put | | 1,810.00000 | 1,804 | 23.47 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.65 | Call | | 4.00000 | 4 | 28.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.65 | Put | | 3,783.00000 | 3,777 | 28.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.65 | Call | | 1.00000 | 1 | 32.70 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.65 | Put | | 5,780.00000 | 5,775 | 32.70 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 14.65 | Call | | 0.00000 | 0 | 37.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.65 | Put | | 7,780.00000 | 7,774 | 37.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.45 | Call | | 4,421.00000 | 4,426 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.45 | Put | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.45 | Call | | 3,421.00000 | 3,426 | 20.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.45 | Put | | 0.00000 | 0 | 20.15 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.45 | Call | | 2,422.00000 | 2,426 | 21.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.45 | Put | | 2.00000 | 0 | 21.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.45 | Call | | 1,430.00000 | 1,436 | 19.77 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.45 | Put | | 10.00000 | 9 | 19.77 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.45 | Call | | 37.00000 | 36 | 22.61 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.45 | Put | | 1,616.00000 | 1,610 | 22.61 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.45 | Call | | 4.00000 | 4 | 27.87 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.45 | Put | | 3,584.00000 | 3,578 | 27.87 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.45 | Call | | 1.00000 | 1 | 32.26 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.45 | Put | | 5,580.00000 | 5,575 | 32.26 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.45 | Call | | 0.00000 | 0 | 36.90 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.45 | Put | | 7,580.00000 | 7,574 | 36.90 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.75 | Call | | 4,121.00000 | 4,126 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.75 | Put | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.75 | Call | | 3,121.00000 | 3,126 | 18.09 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.75 | Put | | 0.00000 | 0 | 18.09 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.75 | Call | | 2,123.00000 | 2,128 | 23.36 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.75 | Put | | 3.00000 | 2 | 23.36 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.75 | Call | | 1,137.00000 | 1,142 | 17.64 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.75 | Put | | 17.00000 | 16 | 17.64 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.75 | Call | | 28.00000 | 28 | 23.89 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.75 | Put | | 1,907.00000 | 1,901 | 23.89 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.75 | Call | | 3.00000 | 3 | 28.53 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.75 | Put | | 3,883.00000 | 3,877 | 28.53 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.75 | Call | | 1.00000 | 1 | 32.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.75 | Put | | 5,880.00000 | 5,875 | 32.91 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.75 | Call | | 0.00000 | 0 | 37.60 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.75 | Put | | 7,880.00000 | 7,874 | 37.60 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.85 | Call | | 4,021.00000 | 4,026 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.85 | Put | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.85 | Call | | 3,021.00000 | 3,026 | 17.41 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.85 | Put | | 0.00000 | 0 | 17.41 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.85 | Call | | 2,024.00000 | 2,029 | 24.02 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.85 | Put | | 3.00000 | 3 | 24.02 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.85 | Call | | 1,041.00000 | 1,046 | 16.93 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.85 | Put | | 20.00000 | 19 | 16.93 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.85 | Call | | 25.00000 | 25 | 24.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.85 | Put | | 2,005.00000 | 1,999 | 24.32 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.85 | Call | | 3.00000 | 3 | 28.75 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 10.85 | Put | | 3,982.00000 | 3,977 | 28.75 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.85 | Call | | 1.00000 | 1 | 33.13 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.85 | Put | | 5,980.00000 | 5,975 | 33.13 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.85 | Call | | 0.00000 | 0 | 37.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.85 | Put | | 7,980.00000 | 7,974 | 37.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.95 | Call | | 3,921.00000 | 3,926 | 23.58 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.95 | Put | | 0.00000 | 0 | 23.58 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.95 | Call | | 2,921.00000 | 2,926 | 18.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.95 | Put | | 1.00000 | 0 | 18.07 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.95 | Call | | 1,925.00000 | 1,930 | 23.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.95 | Put | | 4.00000 | 4 | 23.31 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.95 | Call | | 949.00000 | 953 | 16.82 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.95 | Put | | 28.00000 | 27 | 16.82 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.95 | Call | | 23.00000 | 22 | 24.54 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.95 | Put | | 2,102.00000 | 2,096 | 24.54 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.95 | Call | | 3.00000 | 3 | 28.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.95 | Put | | 4,082.00000 | 4,077 | 28.97 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.95 | Call | | 1.00000 | 1 | 33.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.95 | Put | | 6,080.00000 | 6,075 | 33.37 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.95 | Call | | 0.00000 | 0 | 37.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.95 | Put | | 8,080.00000 | 8,074 | 37.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.90 | Call | | 3,971.00000 | 3,976 | 23.93 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.90 | Put | | 0.00000 | 0 | 23.93 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.90 | Call | | 2,971.00000 | 2,976 | 17.74 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.90 | Put | | 0.00000 | 0 | 17.74 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.90 | Call | | 1,974.00000 | 1,980 | 23.66 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.90 | Put | | 4.00000 | 4 | 23.66 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.90 | Call | | 994.00000 | 999 | 16.88 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.90 | Put | | 24.00000 | 23 | 16.88 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.90 | Call | | 24.00000 | 24 | 24.43 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.90 | Put | | 2,053.00000 | 2,048 | 24.43 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.90 | Call | | 3.00000 | 3 | 28.86 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.90 | Put | | 4,032.00000 | 4,027 | 28.86 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.90 | Call | | 1.00000 | 1 | 33.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.90 | Put | | 6,030.00000 | 6,025 | 33.25 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.90 | Call | | 0.00000 | 0 | 37.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.90 | Put | | 8,030.00000 | 8,024 | 37.84 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.80 | Call | | 4,071.00000 | 4,076 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 2.80 | Put | | 0.00000 | 0 | 24.27 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.80 | Call | | 3,071.00000 | 3,076 | 17.74 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 3.80 | Put | | 0.00000 | 0 | 17.74 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.80 | Call | | 2,074.00000 | 2,079 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 4.80 | Put | | 3.00000 | 2 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.80 | Call | | 1,089.00000 | 1,094 | 17.29 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 5.80 | Put | | 18.00000 | 18 | 17.29 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 8.80 | Call | | 27.00000 | 26 | 24.11 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 8.80 | Put | | 1,956.00000 | 1,950 | 24.11 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.80 | Call | | 3.00000 | 3 | 28.64 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 10.80 | Put | | 3,933.00000 | 3,927 | 28.64 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.80 | Call | | 1.00000 | 1 | 33.02 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 12.80 | Put | | 5,930.00000 | 5,925 | 33.02 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.80 | Call | | 0.00000 | 0 | 37.72 | 0.00 | 0 | 0.00 |
| ZAAD On 15/03/2010 Currency Future | 14.80 | Put | | 7,930.00000 | 7,924 | 37.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | | | 6.91340 | 6.90790 | | 16.07 | 0.00 | 0 | 1,000.00 |
| ZAAD On 14/06/2010 Currency Future | 6.90 | Call | | 361.00000 | 363 | 16.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.90 | Put | | 353.00000 | 350 | 16.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.85 | Call | | 384.00000 | 386 | 16.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.85 | Put | | 326.00000 | 323 | 16.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.80 | Call | | 408.00000 | 411 | 15.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.80 | Put | | 300.00000 | 297 | 15.93 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.75 | Call | | 434.00000 | 436 | 15.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.75 | Put | | 276.00000 | 273 | 15.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.60 | Call | | 517.00000 | 519 | 15.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.60 | Put | | 209.00000 | 206 | 15.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.55 | Call | | 547.00000 | 550 | 15.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.55 | Put | | 189.00000 | 186 | 15.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.65 | Call | | 488.00000 | 490 | 15.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.65 | Put | | 230.00000 | 227 | 15.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.50 | Call | | 578.00000 | 581 | 15.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.50 | Put | | 170.00000 | 168 | 15.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.70 | Call | | 460.00000 | 463 | 15.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 6.70 | Put | | 252.00000 | 249 | 15.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.50 | Call | | 4,408.00000 | 4,413 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.50 | Put | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.50 | Call | | 3,408.00000 | 3,414 | 28.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.50 | Put | | 1.00000 | 1 | 28.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.50 | Call | | 2,412.00000 | 2,418 | 23.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.50 | Put | | 4.00000 | 4 | 23.59 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.50 | Call | | 1,427.00000 | 1,432 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.50 | Put | | 19.00000 | 19 | 17.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.50 | Call | | 83.00000 | 84 | 22.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.50 | Put | | 1,676.00000 | 1,670 | 22.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.50 | Call | | 11.00000 | 11 | 24.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.50 | Put | | 3,603.00000 | 3,597 | 24.60 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.50 | Call | | 3.00000 | 3 | 28.15 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.50 | Put | | 5,595.00000 | 5,590 | 28.15 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.50 | Call | | 1.00000 | 1 | 31.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.50 | Put | | 7,593.00000 | 7,588 | 31.33 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.55 | Call | | 4,358.00000 | 4,363 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.55 | Put | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/06/2010 Currency Future | 3.55 | Call | | 3,359.00000 | 3,364 | 28.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.55 | Put | | 1.00000 | 1 | 28.53 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.55 | Call | | 2,363.00000 | 2,368 | 23.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.55 | Put | | 5.00000 | 5 | 23.32 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.55 | Call | | 1,378.00000 | 1,383 | 17.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.55 | Put | | 20.00000 | 20 | 17.06 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.55 | Call | | 81.00000 | 81 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.55 | Put | | 1,723.00000 | 1,717 | 22.36 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.55 | Call | | 10.00000 | 10 | 24.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.55 | Put | | 3,652.00000 | 3,647 | 24.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.55 | Call | | 3.00000 | 3 | 28.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.55 | Put | | 5,645.00000 | 5,640 | 28.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.55 | Call | | 1.00000 | 1 | 31.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.55 | Put | | 7,643.00000 | 7,638 | 31.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.60 | Call | | 4,308.00000 | 4,313 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.60 | Put | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.60 | Call | | 3,309.00000 | 3,314 | 28.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.60 | Put | | 1.00000 | 1 | 28.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.60 | Call | | 2,313.00000 | 2,319 | 23.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.60 | Put | | 5.00000 | 5 | 23.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.60 | Call | | 1,330.00000 | 1,335 | 16.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.60 | Put | | 22.00000 | 21 | 16.73 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.60 | Call | | 78.00000 | 78 | 22.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.60 | Put | | 1,770.00000 | 1,765 | 22.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.60 | Call | | 9.00000 | 10 | 24.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.60 | Put | | 3,702.00000 | 3,696 | 24.66 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.60 | Call | | 3.00000 | 3 | 28.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.60 | Put | | 5,695.00000 | 5,689 | 28.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.60 | Call | | 1.00000 | 1 | 31.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.60 | Put | | 7,693.00000 | 7,688 | 31.48 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.65 | Call | | 4,258.00000 | 4,263 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.65 | Put | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.65 | Call | | 3,259.00000 | 3,264 | 28.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.65 | Put | | 1.00000 | 1 | 28.04 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.65 | Call | | 2,264.00000 | 2,269 | 22.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.65 | Put | | 6.00000 | 6 | 22.78 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.65 | Call | | 1,281.00000 | 1,286 | 16.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.65 | Put | | 23.00000 | 23 | 16.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.65 | Call | | 75.00000 | 76 | 22.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.65 | Put | | 1,818.00000 | 1,812 | 22.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.65 | Call | | 9.00000 | 9 | 24.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.65 | Put | | 3,751.00000 | 3,746 | 24.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.65 | Call | | 3.00000 | 3 | 28.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.65 | Put | | 5,745.00000 | 5,739 | 28.46 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.65 | Call | | 1.00000 | 1 | 31.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/06/2010 Currency Future | 14.65 | Put | | | 7,743.00000 | 7,738 | 31.55 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.80 | Call | | | 4,108.00000 | 4,113 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.80 | Put | | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.80 | Call | | | 3,109.00000 | 3,115 | 27.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.80 | Put | | | 1.00000 | 1 | 27.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.80 | Call | | | 2,115.00000 | 2,121 | 21.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.80 | Put | | | 7.00000 | 7 | 21.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.80 | Call | | | 1,136.00000 | 1,141 | 15.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.80 | Put | | | 28.00000 | 28 | 15.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.80 | Call | | | 69.00000 | 69 | 23.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.80 | Put | | | 1,961.00000 | 1,955 | 23.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.80 | Call | | | 8.00000 | 8 | 24.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.80 | Put | | | 3,900.00000 | 3,894 | 24.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.80 | Call | | | 3.00000 | 3 | 28.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.80 | Put | | | 5,895.00000 | 5,889 | 28.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.80 | Call | | | 1.00000 | 1 | 31.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.80 | Put | | | 7,893.00000 | 7,888 | 31.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.90 | Call | | | 4,008.00000 | 4,013 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.90 | Put | | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.90 | Call | | | 3,009.00000 | 3,015 | 26.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.90 | Put | | | 1.00000 | 1 | 26.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.90 | Call | | | 2,017.00000 | 2,022 | 21.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.90 | Put | | | 9.00000 | 9 | 21.43 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.90 | Call | | | 1,041.00000 | 1,045 | 14.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.90 | Put | | | 33.00000 | 32 | 14.71 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.90 | Call | | | 65.00000 | 65 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.90 | Put | | | 2,057.00000 | 2,051 | 23.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.90 | Call | | | 7.00000 | 7 | 24.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.90 | Put | | | 3,999.00000 | 3,993 | 24.83 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.90 | Call | | | 3.00000 | 3 | 28.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.90 | Put | | | 5,995.00000 | 5,989 | 28.98 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.90 | Call | | | 1.00000 | 1 | 31.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.90 | Put | | | 7,993.00000 | 7,988 | 31.92 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.75 | Call | | | 4,158.00000 | 4,163 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.75 | Put | | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.75 | Call | | | 3,159.00000 | 3,164 | 27.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.75 | Put | | | 1.00000 | 1 | 27.56 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.75 | Call | | | 2,165.00000 | 2,170 | 22.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.75 | Put | | | 7.00000 | 7 | 22.24 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.75 | Call | | | 1,184.00000 | 1,189 | 15.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.75 | Put | | | 27.00000 | 26 | 15.72 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.75 | Call | | | 71.00000 | 71 | 23.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.75 | Put | | | 1,913.00000 | 1,908 | 23.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.75 | Call | | | 8.00000 | 8 | 24.74 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.75 | Put | | | 3,850.00000 | 3,845 | 24.74 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/06/2010 Currency Future | 12.75 | Call | | | 3.00000 | 3 | 28.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.75 | Put | | | 5,845.00000 | 5,839 | 28.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.75 | Call | | | 1.00000 | 1 | 31.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.75 | Put | | | 7,843.00000 | 7,838 | 31.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.85 | Call | | | 4,058.00000 | 4,063 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 2.85 | Put | | | 0.00000 | 0 | 31.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.85 | Call | | | 3,059.00000 | 3,065 | 27.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 3.85 | Put | | | 1.00000 | 1 | 27.07 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.85 | Call | | | 2,066.00000 | 2,071 | 21.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 4.85 | Put | | | 8.00000 | 8 | 21.70 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.85 | Call | | | 1,088.00000 | 1,093 | 15.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 5.85 | Put | | | 30.00000 | 30 | 15.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.85 | Call | | | 67.00000 | 67 | 23.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 8.85 | Put | | | 2,009.00000 | 2,003 | 23.50 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.85 | Call | | | 7.00000 | 7 | 24.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 10.85 | Put | | | 3,949.00000 | 3,944 | 24.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.85 | Call | | | 3.00000 | 3 | 28.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 12.85 | Put | | | 5,945.00000 | 5,939 | 28.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.85 | Call | | | 1.00000 | 1 | 31.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/06/2010 Currency Future | 14.85 | Put | | | 7,943.00000 | 7,938 | 31.85 | 0.00 | 0 | 0.00 |

| | | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|--|-------------------------|---------------|---------------------|
| Total for Derivatives: | | | | | | | | 1,619,110,234.20 | 20,723 | 1,049,248.00 |
|-------------------------------|--|--|--|--|--|--|--|-------------------------|---------------|---------------------|

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|-------------------------|---------------|---------------------|
| Grand Total: | | | | | | | | 1,619,110,234.20 | 20,723 | 1,049,248.00 |
|---------------------|--|--|--|--|--|--|--|-------------------------|---------------|---------------------|