



Daily MTM Report

Daily summary for 03/02/2009

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| <u>i-Bonds</u> | | | | | | | | | | |
| CGR3 On 23/04/2009 Bond | | | 17.84200 | | 17.87500 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 6.86000 | | 6.84500 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.45000 | | 7.45000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.91500 | | 7.91000 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 11.01300 | | 11.05300 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.56500 | | 7.56000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.88000 | | 7.89000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.89000 | | 7.91500 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 7.61500 | | 7.65000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.01500 | | 8.02000 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 8.13500 | | 8.11900 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|--------|--------------|-----|---------|-----------------|----------------------|------------|-------------|---------------------|------------------|
| R209 On 31/03/2036 Bond | | | | 7.61500 | 7.62000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds: | | | | | | | | 0.00 | 0 | 0.00 |

Derivatives

| | | | | | | | | | | |
|--------------------------------------|-------|------|----------|--|-------------|-------|-------|----------------|--------|------------|
| \$ / R On 16/03/2009 Currency Future | | | 10.25360 | | 10.37570 | | 30.83 | 117,875,385.60 | 11,496 | 170,255.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Call | | | 424.00000 | 365 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Put | | | 449.00000 | 511 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.25 | Call | | | 487.00000 | 420 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.25 | Put | | | 361.00000 | 416 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Call | | | 557.00000 | 483 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Put | | | 281.00000 | 329 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Call | | | 585.00000 | 506 | 29.20 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Put | | | 259.00000 | 303 | 29.20 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 12.30 | Call | | | 55.00000 | 42 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 12.30 | Put | | | 1,979.00000 | 2,088 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.85 | Call | | | 706.00000 | 616 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.85 | Put | | | 180.00000 | 212 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Call | | | 509.00000 | 440 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Put | | | 333.00000 | 387 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Call | | | 509.00000 | 440 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.20 | Put | | | 333.00000 | 387 | 30.22 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.45 | Call | | | 406.00000 | 349 | 31.79 | 0.00 | 0 | 10,000.00 |
| \$ / R On 16/03/2009 Currency Future | 10.45 | Put | | | 480.00000 | 545 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Call | | | 465.00000 | 401 | 30.83 | 0.00 | 0 | 1,500.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Put | | | 390.00000 | 447 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.50 | Call | | | 388.00000 | 333 | 32.12 | 0.00 | 0 | 10,000.00 |
| \$ / R On 16/03/2009 Currency Future | 10.50 | Put | | | 512.00000 | 579 | 32.12 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Call | | | 273.00000 | 233 | 34.70 | 0.00 | 0 | 3,500.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Put | | | 797.00000 | 880 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.75 | Call | | | 773.00000 | 678 | 27.92 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.75 | Put | | | 147.00000 | 174 | 27.92 | 0.00 | 0 | 2,550.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Call | | | 231.00000 | 197 | 35.99 | 0.00 | 0 | 2,500.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Put | | | 955.00000 | 1,044 | 35.99 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.15 | Call | | | 532.00000 | 461 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.15 | Put | | | 307.00000 | 358 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Call | | | 354.00000 | 304 | 32.78 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Put | | | 579.00000 | 651 | 32.78 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Call | | | 444.00000 | 382 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Put | | | 419.00000 | 479 | 31.15 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 10.15 | Call | | | 532.00000 | 461 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.15 | Put | | | 307.00000 | 358 | 29.88 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.00 | Call | | | 251.00000 | 214 | 35.35 | 0.00 | 0 | 2,500.00 |
| \$ / R On 16/03/2009 Currency Future | 11.00 | Put | | | 875.00000 | 961 | 35.35 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Call | | | 674.00000 | 586 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Put | | | 198.00000 | 233 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.85 | Call | | | 706.00000 | 616 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.85 | Put | | | 180.00000 | 212 | 28.30 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Call | | | 881.00000 | 779 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Put | | | 105.00000 | 126 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.50 | Call | | | 961.00000 | 853 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.50 | Put | | | 85.00000 | 99 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Call | | | 920.00000 | 816 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Put | | | 95.00000 | 112 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Call | | | 881.00000 | 779 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.60 | Put | | | 105.00000 | 126 | 27.35 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.65 | Call | | | 844.00000 | 744 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.65 | Put | | | 118.00000 | 141 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.00 | Call | | | 613.00000 | 531 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.00 | Put | | | 238.00000 | 277 | 28.87 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Call | | | 424.00000 | 365 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.40 | Put | | | 449.00000 | 511 | 31.47 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Call | | | 444.00000 | 382 | 31.15 | 0.00 | 0 | 5,000.00 |
| \$ / R On 16/03/2009 Currency Future | 10.35 | Put | | | 419.00000 | 479 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Call | | | 354.00000 | 304 | 32.78 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.60 | Put | | | 579.00000 | 651 | 32.78 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Call | | | 371.00000 | 318 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Put | | | 545.00000 | 615 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.70 | Call | | | 325.00000 | 278 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.70 | Put | | | 649.00000 | 725 | 33.42 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Call | | | 585.00000 | 506 | 29.20 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.05 | Put | | | 259.00000 | 303 | 29.20 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.85 | Call | | | 285.00000 | 244 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.85 | Put | | | 759.00000 | 840 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.95 | Call | | | 262.00000 | 224 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.95 | Put | | | 836.00000 | 920 | 35.03 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Call | | | 339.00000 | 291 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Put | | | 613.00000 | 687 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.75 | Call | | | 311.00000 | 266 | 33.74 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.75 | Put | | | 685.00000 | 762 | 33.74 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Call | | | 465.00000 | 401 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.30 | Put | | | 390.00000 | 447 | 30.83 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.40 | Call | | | 175.00000 | 142 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.40 | Put | | | 1,199.00000 | 1,289 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.45 | Call | | | 165.00000 | 134 | 36.63 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 11.45 | Put | | | 1,239.00000 | 1,330 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.60 | Call | | | 137.00000 | 110 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.60 | Put | | | 1,362.00000 | 1,457 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 7.90 | Call | | | 2,476.00000 | 2,354 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 7.90 | Put | | | 0.00000 | 0 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Call | | | 1,130.00000 | 1,017 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Put | | | 54.00000 | 63 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.70 | Call | | | 808.00000 | 711 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.70 | Put | | | 132.00000 | 157 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Call | | | 1,044.00000 | 933 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Put | | | 68.00000 | 79 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Call | | | 1,218.00000 | 1,103 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Put | | | 42.00000 | 49 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.75 | Call | | | 1,637.00000 | 1,517 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.75 | Put | | | 12.00000 | 14 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.80 | Call | | | 1,589.00000 | 1,470 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.80 | Put | | | 14.00000 | 16 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Call | | | 1,783.00000 | 1,662 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Put | | | 7.00000 | 8 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Call | | | 1,783.00000 | 1,662 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.60 | Put | | | 7.00000 | 8 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Call | | | 1,832.00000 | 1,711 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Put | | | 6.00000 | 7 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.40 | Call | | | 1,979.00000 | 1,858 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.40 | Put | | | 3.00000 | 4 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Call | | | 1,930.00000 | 1,808 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Put | | | 4.00000 | 5 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.50 | Call | | | 1,881.00000 | 1,759 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.50 | Put | | | 5.00000 | 6 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Call | | | 2,078.00000 | 1,956 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Put | | | 2.00000 | 3 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Call | | | 1,832.00000 | 1,711 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.55 | Put | | | 6.00000 | 7 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Call | | | 2,327.00000 | 2,205 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Put | | | 1.00000 | 1 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Call | | | 2,227.00000 | 2,105 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Put | | | 1.00000 | 1 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.25 | Call | | | 2,128.00000 | 2,006 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.25 | Put | | | 2.00000 | 2 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.35 | Call | | | 2,029.00000 | 1,907 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.35 | Put | | | 3.00000 | 3 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Call | | | 1,734.00000 | 1,613 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Put | | | 8.00000 | 10 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Call | | | 1,542.00000 | 1,422 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Put | | | 16.00000 | 19 | 26.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 8.35 | Call | | | 2,029.00000 | 1,907 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.35 | Put | | | 3.00000 | 3 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Call | | | 1,930.00000 | 1,808 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.45 | Put | | | 4.00000 | 5 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Call | | | 1,542.00000 | 1,422 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.85 | Put | | | 16.00000 | 19 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.95 | Call | | | 1,447.00000 | 1,329 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.95 | Put | | | 21.00000 | 25 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.00 | Call | | | 2,376.00000 | 2,254 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.00 | Put | | | 1.00000 | 1 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.10 | Call | | | 2,277.00000 | 2,155 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.10 | Put | | | 1.00000 | 1 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Call | | | 2,177.00000 | 2,055 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Put | | | 2.00000 | 2 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Call | | | 1,686.00000 | 1,565 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Put | | | 10.00000 | 12 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.10 | Call | | | 2,277.00000 | 2,155 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.10 | Put | | | 1.00000 | 1 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Call | | | 2,177.00000 | 2,055 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.20 | Put | | | 2.00000 | 2 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Call | | | 1,686.00000 | 1,565 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.70 | Put | | | 10.00000 | 12 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.80 | Call | | | 1,589.00000 | 1,470 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.80 | Put | | | 14.00000 | 16 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Call | | | 1,494.00000 | 1,375 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Put | | | 19.00000 | 22 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Call | | | 2,327.00000 | 2,205 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.05 | Put | | | 1.00000 | 1 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Call | | | 2,227.00000 | 2,105 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.15 | Put | | | 1.00000 | 1 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Call | | | 1,734.00000 | 1,613 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.65 | Put | | | 8.00000 | 10 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Call | | | 2,078.00000 | 1,956 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.30 | Put | | | 2.00000 | 3 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.00 | Call | | | 1,400.00000 | 1,283 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.00 | Put | | | 25.00000 | 29 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Call | | | 1,308.00000 | 1,192 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Put | | | 32.00000 | 38 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Call | | | 1,218.00000 | 1,103 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.20 | Put | | | 42.00000 | 49 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Call | | | 1,308.00000 | 1,192 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.10 | Put | | | 32.00000 | 38 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Call | | | 1,044.00000 | 933 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.40 | Put | | | 68.00000 | 79 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.70 | Call | | | 808.00000 | 711 | 27.73 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 9.70 | Put | | | 132.00000 | 157 | 27.73 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Call | | | 1,494.00000 | 1,375 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 8.90 | Put | | | 19.00000 | 22 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Call | | | 1,130.00000 | 1,017 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.30 | Put | | | 54.00000 | 63 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Call | | | 739.00000 | 646 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Put | | | 163.00000 | 193 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Call | | | 739.00000 | 646 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.80 | Put | | | 163.00000 | 193 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Call | | | 674.00000 | 586 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.90 | Put | | | 198.00000 | 233 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.35 | Call | | | 1,086.00000 | 974 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.35 | Put | | | 61.00000 | 71 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Call | | | 1,002.00000 | 892 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Put | | | 76.00000 | 89 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Call | | | 643.00000 | 558 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Put | | | 217.00000 | 254 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Call | | | 371.00000 | 318 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.55 | Put | | | 545.00000 | 615 | 32.45 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Call | | | 339.00000 | 291 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.65 | Put | | | 613.00000 | 687 | 33.10 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Call | | | 240.00000 | 206 | 35.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Put | | | 915.00000 | 1,002 | 35.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Call | | | 221.00000 | 189 | 36.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Put | | | 996.00000 | 1,086 | 36.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Call | | | 297.00000 | 255 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Put | | | 722.00000 | 801 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Call | | | 273.00000 | 233 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.90 | Put | | | 797.00000 | 880 | 34.70 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Call | | | 297.00000 | 255 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.80 | Put | | | 722.00000 | 801 | 34.06 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.20 | Call | | | 213.00000 | 182 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.20 | Put | | | 1,037.00000 | 1,128 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Call | | | 196.00000 | 161 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Put | | | 1,121.00000 | 1,207 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Call | | | 196.00000 | 161 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.30 | Put | | | 1,121.00000 | 1,207 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.50 | Call | | | 155.00000 | 126 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.50 | Put | | | 1,279.00000 | 1,372 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.70 | Call | | | 121.00000 | 97 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.70 | Put | | | 1,446.00000 | 1,543 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Call | | | 107.00000 | 85 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Put | | | 1,531.00000 | 1,631 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.90 | Call | | | 94.00000 | 74 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.90 | Put | | | 1,618.00000 | 1,720 | 36.63 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 12.00 | Call | | 82.00000 | 64 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 12.00 | Put | | 1,707.00000 | 1,811 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Call | | 240.00000 | 206 | 35.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.05 | Put | | 915.00000 | 1,002 | 35.67 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Call | | 221.00000 | 189 | 36.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.15 | Put | | 996.00000 | 1,086 | 36.31 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.25 | Call | | 204.00000 | 171 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.25 | Put | | 1,079.00000 | 1,168 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.35 | Call | | 185.00000 | 151 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.35 | Put | | 1,160.00000 | 1,248 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.55 | Call | | 146.00000 | 118 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.55 | Put | | 1,320.00000 | 1,414 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.65 | Call | | 129.00000 | 103 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.65 | Put | | 1,403.00000 | 1,500 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.75 | Call | | 114.00000 | 91 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.75 | Put | | 1,488.00000 | 1,587 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.85 | Call | | 100.00000 | 79 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.85 | Put | | 1,575.00000 | 1,676 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Call | | 107.00000 | 85 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.80 | Put | | 1,531.00000 | 1,631 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Call | | 557.00000 | 483 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.10 | Put | | 281.00000 | 329 | 29.53 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Call | | 231.00000 | 197 | 35.99 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 11.10 | Put | | 955.00000 | 1,044 | 35.99 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.85 | Call | | 285.00000 | 244 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 10.85 | Put | | 759.00000 | 840 | 34.38 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Call | | 643.00000 | 558 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.95 | Put | | 217.00000 | 254 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Call | | 920.00000 | 816 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.55 | Put | | 95.00000 | 112 | 27.16 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.25 | Call | | 1,173.00000 | 1,059 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.25 | Put | | 48.00000 | 56 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Call | | 1,002.00000 | 892 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.45 | Put | | 76.00000 | 89 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.15 | Call | | 1,263.00000 | 1,147 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.15 | Put | | 37.00000 | 43 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.35 | Call | | 1,086.00000 | 974 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.35 | Put | | 61.00000 | 71 | 26.97 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.65 | Call | | 844.00000 | 744 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 16/03/2009 Currency Future | 9.65 | Put | | 118.00000 | 141 | 27.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | | | 10.44390 | 10.56910 | | 29.84 | 104,439.00 | 10 | 5,182.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | 775.00000 | 703 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | 756.00000 | 809 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Call | | 815.00000 | 740 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Put | | 696.00000 | 746 | 30.01 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 10.25 | Call | | | 898.00000 | 819 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Put | | | 579.00000 | 625 | 29.30 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 920.00000 | 839 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 551.00000 | 596 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 856.00000 | 779 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 637.00000 | 685 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 836.00000 | 759 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 667.00000 | 715 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 738.00000 | 668 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 819.00000 | 874 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | | 738.00000 | 668 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | | 819.00000 | 874 | 30.69 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 876.00000 | 799 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 607.00000 | 656 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 966.00000 | 882 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 497.00000 | 538 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Call | | | 1,015.00000 | 928 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Put | | | 446.00000 | 484 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Call | | | 1,171.00000 | 1,062 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Put | | | 352.00000 | 368 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 1,204.00000 | 1,094 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 335.00000 | 350 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 1,139.00000 | 1,030 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 370.00000 | 386 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 1,107.00000 | 1,004 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 388.00000 | 410 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 990.00000 | 905 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 471.00000 | 511 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | | 990.00000 | 905 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | | 471.00000 | 511 | 28.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 943.00000 | 860 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 524.00000 | 566 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | | 856.00000 | 779 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | | 637.00000 | 685 | 29.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 756.00000 | 685 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 787.00000 | 841 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | | 756.00000 | 685 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | | 787.00000 | 841 | 30.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Call | | | 795.00000 | 721 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Put | | | 726.00000 | 777 | 30.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | | 775.00000 | 703 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | | 756.00000 | 809 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 685.00000 | 620 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 916.00000 | 976 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Call | | | 720.00000 | 651 | 30.86 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 10.70 | Put | | | 851.00000 | 908 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 653.00000 | 582 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 984.00000 | 1,038 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 604.00000 | 528 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 1,085.00000 | 1,134 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 567.00000 | 494 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 1,148.00000 | 1,200 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 669.00000 | 601 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 950.00000 | 1,007 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 685.00000 | 620 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 916.00000 | 976 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Call | | | 638.00000 | 563 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Put | | | 1,018.00000 | 1,069 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 836.00000 | 759 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 667.00000 | 715 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 500.00000 | 432 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 1,281.00000 | 1,338 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Call | | | 412.00000 | 351 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Put | | | 1,492.00000 | 1,557 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Call | | | 398.00000 | 338 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Put | | | 1,529.00000 | 1,595 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Call | | | 360.00000 | 304 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Put | | | 1,641.00000 | 1,710 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Call | | | 550.00000 | 478 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Put | | | 1,181.00000 | 1,234 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | | 669.00000 | 601 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | | 950.00000 | 1,007 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 1,045.00000 | 953 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 426.00000 | 459 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Call | | | 1,341.00000 | 1,227 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Put | | | 272.00000 | 283 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 1,076.00000 | 978 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 407.00000 | 434 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 1,272.00000 | 1,159 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 303.00000 | 315 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 1,139.00000 | 1,030 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 370.00000 | 386 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 1,413.00000 | 1,297 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 244.00000 | 253 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 1,761.00000 | 1,640 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 142.00000 | 146 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | | 1,761.00000 | 1,640 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | | 142.00000 | 146 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 1,885.00000 | 1,763 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 116.00000 | 119 | 27.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 8.75 | Call | | | 1,927.00000 | 1,805 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Put | | | 108.00000 | 111 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 1,970.00000 | 1,847 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 101.00000 | 103 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 2,056.00000 | 1,933 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 87.00000 | 89 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 2,013.00000 | 1,890 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 94.00000 | 96 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 2,189.00000 | 2,064 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 69.00000 | 70 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 2,013.00000 | 1,890 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 94.00000 | 96 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Call | | | 1,843.00000 | 1,721 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Put | | | 124.00000 | 127 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Call | | | 2,369.00000 | 2,244 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Put | | | 50.00000 | 50 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Call | | | 2,278.00000 | 2,154 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Put | | | 59.00000 | 60 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 2,100.00000 | 1,976 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 81.00000 | 82 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Call | | | 1,680.00000 | 1,560 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Put | | | 161.00000 | 166 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Call | | | 1,601.00000 | 1,482 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Put | | | 182.00000 | 188 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 2,324.00000 | 2,199 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 55.00000 | 55 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 2,233.00000 | 2,109 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 64.00000 | 65 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Call | | | 2,144.00000 | 2,020 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Put | | | 75.00000 | 76 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 1,802.00000 | 1,680 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 133.00000 | 136 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Call | | | 1,720.00000 | 1,600 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Put | | | 151.00000 | 156 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 1,641.00000 | 1,521 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 171.00000 | 177 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Call | | | 2,555.00000 | 2,429 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Put | | | 36.00000 | 35 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Call | | | 2,462.00000 | 2,336 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Put | | | 42.00000 | 42 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 2,100.00000 | 1,976 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 81.00000 | 82 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 2,189.00000 | 2,064 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 69.00000 | 70 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Call | | | 2,415.00000 | 2,290 | 27.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 8.20 | Put | | | 46.00000 | 46 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 2,233.00000 | 2,109 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 64.00000 | 65 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 1,802.00000 | 1,680 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 133.00000 | 136 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 2,056.00000 | 1,933 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 87.00000 | 89 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 1,970.00000 | 1,847 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 101.00000 | 103 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 1,885.00000 | 1,763 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 116.00000 | 119 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 1,641.00000 | 1,521 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 171.00000 | 177 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 1,563.00000 | 1,444 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 194.00000 | 200 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 1,487.00000 | 1,370 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 218.00000 | 226 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 1,563.00000 | 1,444 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 194.00000 | 200 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 1,204.00000 | 1,094 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 335.00000 | 350 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 1,272.00000 | 1,159 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 303.00000 | 315 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 1,487.00000 | 1,370 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 218.00000 | 226 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 966.00000 | 882 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 497.00000 | 538 | 28.61 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 1,413.00000 | 1,297 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 244.00000 | 253 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 1,076.00000 | 978 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 407.00000 | 434 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 1,306.00000 | 1,193 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 287.00000 | 299 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 1,238.00000 | 1,126 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 319.00000 | 332 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 943.00000 | 860 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 524.00000 | 566 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Call | | | 702.00000 | 635 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Put | | | 883.00000 | 942 | 31.04 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 567.00000 | 494 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 1,148.00000 | 1,200 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Call | | | 533.00000 | 462 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Put | | | 1,214.00000 | 1,268 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | | 876.00000 | 799 | 29.52 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | | 607.00000 | 656 | 29.52 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 11.00 | Call | | | 622.00000 | 545 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Put | | | 1,053.00000 | 1,101 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 585.00000 | 511 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,116.00000 | 1,167 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 653.00000 | 582 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 984.00000 | 1,038 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 585.00000 | 511 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,116.00000 | 1,167 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 516.00000 | 447 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 1,247.00000 | 1,303 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 484.00000 | 417 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 1,315.00000 | 1,373 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Call | | | 454.00000 | 390 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Put | | | 1,385.00000 | 1,446 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Call | | | 425.00000 | 363 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Put | | | 1,456.00000 | 1,519 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Call | | | 469.00000 | 403 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Put | | | 1,350.00000 | 1,409 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 439.00000 | 376 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 1,420.00000 | 1,482 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Call | | | 385.00000 | 327 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Put | | | 1,566.00000 | 1,633 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Call | | | 336.00000 | 283 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Put | | | 1,717.00000 | 1,789 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 314.00000 | 263 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 1,795.00000 | 1,869 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Call | | | 293.00000 | 244 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Put | | | 1,874.00000 | 1,950 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Call | | | 273.00000 | 226 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Put | | | 1,954.00000 | 2,032 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Call | | | 372.00000 | 315 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Put | | | 1,603.00000 | 1,671 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | | 348.00000 | 293 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | | 1,679.00000 | 1,749 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Call | | | 325.00000 | 273 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Put | | | 1,756.00000 | 1,829 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Call | | | 303.00000 | 253 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Put | | | 1,834.00000 | 1,909 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 439.00000 | 376 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 1,420.00000 | 1,482 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 314.00000 | 263 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 1,795.00000 | 1,869 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 920.00000 | 839 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 551.00000 | 596 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 516.00000 | 447 | 31.21 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 1,247.00000 | 1,303 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 484.00000 | 417 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 1,315.00000 | 1,373 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 604.00000 | 528 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 1,085.00000 | 1,134 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 500.00000 | 432 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 1,281.00000 | 1,338 | 31.21 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 1,045.00000 | 953 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 426.00000 | 459 | 28.05 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 1,238.00000 | 1,126 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 319.00000 | 332 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 1,107.00000 | 1,004 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 388.00000 | 410 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | | 1,450.00000 | 1,333 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | | 231.00000 | 239 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | | 1,377.00000 | 1,262 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | | 258.00000 | 268 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 1,306.00000 | 1,193 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 287.00000 | 299 | 27.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | | | 10.61710 | | 10.74190 | | 29.70 | 0.00 | 0 | 61.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Call | | | 1,008.00000 | 935 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Put | | | 1,016.00000 | 1,067 | 30.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 1,046.00000 | 970 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 954.00000 | 1,003 | 29.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Call | | | 1,126.00000 | 1,047 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Put | | | 834.00000 | 880 | 29.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 1,147.00000 | 1,068 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 805.00000 | 851 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 1,086.00000 | 1,008 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 894.00000 | 941 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 1,066.00000 | 989 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 924.00000 | 972 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 971.00000 | 900 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 1,079.00000 | 1,133 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 1,066.00000 | 989 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | | 924.00000 | 972 | 29.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 971.00000 | 900 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 1,079.00000 | 1,133 | 30.33 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 1,107.00000 | 1,027 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 865.00000 | 910 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | | 1,086.00000 | 1,008 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | | 894.00000 | 941 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 1,187.00000 | 1,109 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 745.00000 | 791 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 1,228.00000 | 1,148 | 28.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 687.00000 | 731 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 1,359.00000 | 1,262 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 568.00000 | 595 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 1,420.00000 | 1,320 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 528.00000 | 553 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 1,389.00000 | 1,291 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 547.00000 | 574 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | | 1,330.00000 | 1,233 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | | 588.00000 | 616 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | | 811.00000 | 740 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | | 1,369.00000 | 1,423 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 1,450.00000 | 1,350 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 509.00000 | 533 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 1,389.00000 | 1,291 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 547.00000 | 574 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 1,272.00000 | 1,189 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 631.00000 | 672 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 1,578.00000 | 1,474 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 436.00000 | 457 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 1,513.00000 | 1,411 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 471.00000 | 494 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 1,450.00000 | 1,350 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 509.00000 | 533 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 1,187.00000 | 1,109 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 745.00000 | 791 | 28.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 1,147.00000 | 1,068 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 805.00000 | 851 | 29.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 1,611.00000 | 1,506 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 419.00000 | 439 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 1,545.00000 | 1,443 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 453.00000 | 475 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | | 1,482.00000 | 1,380 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | | 490.00000 | 513 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 1,301.00000 | 1,211 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 609.00000 | 644 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 1,250.00000 | 1,168 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 658.00000 | 701 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | | 1,207.00000 | 1,128 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | | 715.00000 | 761 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 1,166.00000 | 1,088 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 774.00000 | 821 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Call | | | 1,644.00000 | 1,539 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Put | | | 402.00000 | 422 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 1,513.00000 | 1,411 | 27.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 471.00000 | 494 | 27.78 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 1,228.00000 | 1,148 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 687.00000 | 731 | 28.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | | 1,272.00000 | 1,189 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | | 631.00000 | 672 | 28.16 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Call | | | 1,027.00000 | 952 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Put | | | 985.00000 | 1,035 | 29.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 989.00000 | 917 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 1,047.00000 | 1,100 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 954.00000 | 884 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 1,112.00000 | 1,167 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Call | | | 920.00000 | 852 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Put | | | 1,178.00000 | 1,235 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 1,250.00000 | 1,168 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 658.00000 | 701 | 28.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 1,166.00000 | 1,088 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 774.00000 | 821 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Call | | | 937.00000 | 868 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Put | | | 1,145.00000 | 1,201 | 30.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 904.00000 | 833 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 1,212.00000 | 1,266 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 868.00000 | 795 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 1,276.00000 | 1,328 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 989.00000 | 917 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 1,047.00000 | 1,100 | 30.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 904.00000 | 833 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 1,212.00000 | 1,266 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Call | | | 829.00000 | 758 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Put | | | 1,337.00000 | 1,391 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 0.00000 | 884 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 0.00000 | 1,167 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 0.00000 | 814 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 0.00000 | 1,296 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 10.75780 | | 10.88030 | | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | | 1,198.00000 | 1,130 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | | 1,218.00000 | 1,272 | 30.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | | 1,233.00000 | 1,165 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | | 1,153.00000 | 1,208 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | | 1,308.00000 | 1,237 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | | 1,028.00000 | 1,079 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 1,327.00000 | 1,256 | 29.23 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 997.00000 | 1,048 | 29.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | | 1,270.00000 | 1,200 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | | 1,089.00000 | 1,143 | 29.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | | 1,251.00000 | 1,183 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | | 1,121.00000 | 1,175 | 29.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | | 1,162.00000 | 1,096 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | | 1,282.00000 | 1,339 | 30.25 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | | 1,289.00000 | 1,218 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Put | | | 1,058.00000 | 1,111 | 29.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | | 1,233.00000 | 1,165 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | | 1,153.00000 | 1,208 | 29.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | | 1,368.00000 | 1,294 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | | 938.00000 | 986 | 28.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | | 1,432.00000 | 1,355 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | | 851.00000 | 898 | 28.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | | 1,543.00000 | 1,463 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | | 712.00000 | 755 | 27.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | | 1,566.00000 | 1,486 | 27.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | | 686.00000 | 728 | 27.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | | 1,519.00000 | 1,441 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | | 739.00000 | 783 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | | 1,519.00000 | 1,441 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | | 739.00000 | 783 | 28.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | | 1,410.00000 | 1,335 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | | 880.00000 | 927 | 28.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | | 1,347.00000 | 1,275 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | | 967.00000 | 1,017 | 29.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 806.00000 | 760 | 32.93 | 0.00 | 0 | 84.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 2,226.00000 | 2,302 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | | 674.00000 | 635 | 34.28 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | | 2,794.00000 | 2,877 | 34.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 1,615.00000 | 1,532 | 27.50 | 0.00 | 0 | 10,184.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 634.00000 | 674 | 27.50 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | | 1,112.00000 | 1,048 | 30.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | | 1,381.00000 | 1,440 | 30.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | | 1,128.00000 | 1,064 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | | 1,348.00000 | 1,406 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 1,064.00000 | 1,003 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 1,483.00000 | 1,545 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | | 1,095.00000 | 1,033 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | | 1,415.00000 | 1,475 | 30.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 806.00000 | 760 | 32.93 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 2,226.00000 | 2,302 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | | 976.00000 | 919 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | | 1,695.00000 | 1,762 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | | 1,004.00000 | 946 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | | 1,624.00000 | 1,688 | 31.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | | 1,389.00000 | 1,314 | 28.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | | 908.00000 | 956 | 28.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | | 873.00000 | 823 | 32.32 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | | 1,993.00000 | 2,065 | 32.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | | 786.00000 | 740 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | | 2,305.00000 | 2,382 | 33.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 709.00000 | 668 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 2,629.00000 | 2,710 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | | 642.00000 | 604 | 34.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | | 2,962.00000 | 3,046 | 34.64 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | | 898.00000 | 846 | 32.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | | 1,917.00000 | 1,988 | 32.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | | 728.00000 | 685 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | | 2,548.00000 | 2,627 | 33.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 658.00000 | 619 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 2,878.00000 | 2,961 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | | 2,564.00000 | 2,451 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 184.00000 | 194 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 2,101.00000 | 1,999 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 320.00000 | 341 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 1,718.00000 | 1,631 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 538.00000 | 573 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 850.00000 | 801 | 32.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,070.00000 | 2,143 | 32.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 627.00000 | 589 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 3,046.00000 | 3,132 | 34.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 2,646.00000 | 2,533 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 166.00000 | 175 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 2,174.00000 | 2,067 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 294.00000 | 309 | 25.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 1,777.00000 | 1,683 | 26.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 497.00000 | 525 | 26.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 1,475.00000 | 1,398 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 794.00000 | 840 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 1,033.00000 | 974 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 1,553.00000 | 1,616 | 31.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | | 746.00000 | 703 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | | 2,466.00000 | 2,545 | 33.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 2,326.00000 | 2,216 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 246.00000 | 259 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 1,901.00000 | 1,804 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 421.00000 | 446 | 26.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 923.00000 | 869 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 1,842.00000 | 1,912 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 584.00000 | 549 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 3,304.00000 | 3,391 | 35.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 2,249.00000 | 2,141 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 269.00000 | 283 | 25.77 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 1,838.00000 | 1,743 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 458.00000 | 485 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | | 766.00000 | 721 | 33.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | | 2,385.00000 | 2,463 | 33.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 658.00000 | 619 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 2,878.00000 | 2,961 | 34.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 571.00000 | 537 | 35.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 3,390.00000 | 3,479 | 35.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | | 2,404.00000 | 2,293 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | | 224.00000 | 236 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 1,966.00000 | 1,867 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 385.00000 | 409 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | | 949.00000 | 894 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | | 1,768.00000 | 1,836 | 31.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | | 692.00000 | 651 | 34.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | | 2,711.00000 | 2,793 | 34.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | | 598.00000 | 562 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | | 3,217.00000 | 3,304 | 35.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 2,483.00000 | 2,372 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | | 203.00000 | 214 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 2,032.00000 | 1,932 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 352.00000 | 374 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 1,665.00000 | 1,580 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 585.00000 | 623 | 27.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | | 828.00000 | 780 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | | 2,148.00000 | 2,222 | 32.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 709.00000 | 668 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 2,629.00000 | 2,710 | 33.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | | 612.00000 | 575 | 35.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | | 3,132.00000 | 3,218 | 35.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | | 2,365.00000 | 2,255 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | | 234.00000 | 247 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | | 1,933.00000 | 1,835 | 26.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | | 403.00000 | 427 | 26.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | | 1,590.00000 | 1,508 | 27.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | | 660.00000 | 701 | 27.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | | 935.00000 | 881 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | | 1,805.00000 | 1,874 | 31.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | | 796.00000 | 750 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | | 2,266.00000 | 2,342 | 33.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | | 683.00000 | 643 | 34.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | | 2,753.00000 | 2,835 | 34.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | | 591.00000 | 555 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | | 3,260.00000 | 3,348 | 35.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 2,814.00000 | 2,699 | 25.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 134.00000 | 141 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 2,326.00000 | 2,216 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 246.00000 | 259 | 25.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 923.00000 | 869 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 1,842.00000 | 1,912 | 31.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 2,900.00000 | 2,784 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 120.00000 | 126 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 1,966.00000 | 1,867 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 385.00000 | 409 | 26.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 2,944.00000 | 2,827 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 113.00000 | 119 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 2,443.00000 | 2,332 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 213.00000 | 225 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 1,999.00000 | 1,899 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 368.00000 | 391 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 1,640.00000 | 1,556 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 609.00000 | 648 | 27.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 1,145.00000 | 1,080 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 1,315.00000 | 1,372 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 962.00000 | 907 | 31.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 1,732.00000 | 1,799 | 31.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | | 817.00000 | 770 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | | 2,187.00000 | 2,262 | 32.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 700.00000 | 659 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 2,670.00000 | 2,751 | 34.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 3,075.00000 | 2,958 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 95.00000 | 100 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 2,101.00000 | 1,999 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 320.00000 | 341 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 850.00000 | 801 | 32.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,070.00000 | 2,143 | 32.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 3,031.00000 | 2,914 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 101.00000 | 106 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 2,523.00000 | 2,411 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 193.00000 | 204 | 25.72 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 2,066.00000 | 1,965 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 336.00000 | 357 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 1,691.00000 | 1,605 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 561.00000 | 597 | 27.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 1,180.00000 | 1,113 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 1,250.00000 | 1,305 | 30.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 990.00000 | 933 | 31.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 1,659.00000 | 1,725 | 31.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | | 839.00000 | 790 | 32.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | | 2,109.00000 | 2,183 | 32.63 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 634.00000 | 597 | 34.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 3,004.00000 | 3,089 | 34.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 3,255.00000 | 3,136 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 74.00000 | 78 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 2,729.00000 | 2,615 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 149.00000 | 157 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 1,064.00000 | 1,003 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 1,483.00000 | 1,545 | 30.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | | 3,300.00000 | 3,181 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | | 70.00000 | 74 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 2,772.00000 | 2,657 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 141.00000 | 149 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 2,287.00000 | 2,179 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 257.00000 | 271 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 1,869.00000 | 1,773 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 439.00000 | 465 | 26.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | | 1,079.00000 | 1,017 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Put | | | 1,449.00000 | 1,510 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | | 910.00000 | 857 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | | 1,880.00000 | 1,950 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | | 3,346.00000 | 3,227 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | | 65.00000 | 69 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | | 2,987.00000 | 2,871 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | | 107.00000 | 113 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 2,032.00000 | 1,932 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 352.00000 | 374 | 26.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 2,688.00000 | 2,574 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 157.00000 | 166 | 25.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 2,212.00000 | 2,104 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 281.00000 | 296 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | | 1,807.00000 | 1,713 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | | 477.00000 | 505 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 1,497.00000 | 1,419 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 767.00000 | 812 | 28.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | | 1,048.00000 | 988 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | | 1,518.00000 | 1,580 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | | 885.00000 | 834 | 32.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | | 1,955.00000 | 2,026 | 32.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | | 756.00000 | 712 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | | 2,426.00000 | 2,504 | 33.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | | 564.00000 | 530 | 35.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | | 3,434.00000 | 3,523 | 35.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 2,249.00000 | 2,141 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 269.00000 | 283 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | | 898.00000 | 846 | 32.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | 1,917.00000 | 1,988 | 32.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | 546.00000 | 507 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | 3,565.00000 | 3,649 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | 558.00000 | 525 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | 3,478.00000 | 3,567 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | 2,287.00000 | 2,179 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | 257.00000 | 271 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | 910.00000 | 857 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | 1,880.00000 | 1,950 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | 776.00000 | 731 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | 2,345.00000 | 2,423 | 33.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | 577.00000 | 543 | 35.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | 3,347.00000 | 3,435 | 35.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | 527.00000 | 490 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | 3,647.00000 | 3,732 | 35.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | 2,857.00000 | 2,741 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | 127.00000 | 134 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | 0.00000 | 2,615 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | 0.00000 | 157 | 25.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | 0.00000 | 2,699 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | 0.00000 | 141 | 25.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 11.32280 | 11.44440 | | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | 1,470.00000 | 1,408 | 30.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | 1,465.00000 | 1,525 | 30.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 1,502.00000 | 1,439 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 1,408.00000 | 1,466 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | 1,578.00000 | 1,511 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | 1,283.00000 | 1,339 | 30.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | 1,558.00000 | 1,493 | 30.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | 1,314.00000 | 1,370 | 30.36 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | 1,203.00000 | 1,151 | 32.26 | 0.00 | 0 | 27,500.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | 2,058.00000 | 2,129 | 32.26 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | 2,172.00000 | 2,088 | 27.37 | 0.00 | 0 | 27,500.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | 577.00000 | 615 | 27.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | 1,502.00000 | 1,439 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | 1,408.00000 | 1,466 | 30.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | 1,484.00000 | 1,422 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | 1,440.00000 | 1,499 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | 1,398.00000 | 1,339 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Put | | 1,604.00000 | 1,666 | 31.15 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | 1,466.00000 | 1,404 | 30.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | 1,472.00000 | 1,532 | 30.80 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | 1,449.00000 | 1,388 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | 1,504.00000 | 1,565 | 30.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | 1,365.00000 | 1,307 | 31.32 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 1,671.00000 | 1,734 | 31.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 1,432.00000 | 1,371 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 1,537.00000 | 1,598 | 30.97 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 1,415.00000 | 1,355 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 1,570.00000 | 1,632 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | | 1,539.00000 | 1,475 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | | 1,345.00000 | 1,402 | 30.45 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | | 1,635.00000 | 1,569 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | | 1,191.00000 | 1,246 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 1,674.00000 | 1,606 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 1,129.00000 | 1,184 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 1,654.00000 | 1,588 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 1,160.00000 | 1,215 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 1,616.00000 | 1,550 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 1,222.00000 | 1,277 | 30.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 1,521.00000 | 1,457 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 1,376.00000 | 1,434 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | | 1,866.00000 | 1,792 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | | 872.00000 | 919 | 28.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 2,229.00000 | 2,143 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 534.00000 | 570 | 27.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 2,117.00000 | 2,034 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 622.00000 | 661 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 2,063.00000 | 1,982 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 669.00000 | 710 | 27.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 2,012.00000 | 1,932 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 717.00000 | 760 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 1,962.00000 | 1,884 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 767.00000 | 811 | 28.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 1,913.00000 | 1,837 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 819.00000 | 864 | 28.52 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 1,138.00000 | 1,089 | 32.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 2,244.00000 | 2,316 | 32.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 2,379.00000 | 2,288 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 434.00000 | 466 | 26.56 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 1,597.00000 | 1,530 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 1,253.00000 | 1,308 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 1,415.00000 | 1,355 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 1,570.00000 | 1,632 | 31.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 899.00000 | 861 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 3,154.00000 | 3,238 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 2,478.00000 | 2,381 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 384.00000 | 408 | 26.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 1,694.00000 | 1,626 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 1,099.00000 | 1,153 | 29.67 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 925.00000 | 886 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | | 3,031.00000 | 3,113 | 34.39 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | | 2,551.00000 | 2,449 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | | 357.00000 | 376 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 1,735.00000 | 1,665 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 1,040.00000 | 1,092 | 29.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 1,694.00000 | 1,626 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 1,099.00000 | 1,153 | 29.67 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | | 943.00000 | 904 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | | 2,949.00000 | 3,031 | 34.22 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | | 2,588.00000 | 2,486 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | | 344.00000 | 363 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | | 1,756.00000 | 1,685 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | | 1,011.00000 | 1,062 | 29.32 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 1,714.00000 | 1,645 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 1,070.00000 | 1,122 | 29.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 1,597.00000 | 1,530 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 1,253.00000 | 1,308 | 30.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | | 953.00000 | 912 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | | 2,908.00000 | 2,990 | 34.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | | 2,663.00000 | 2,559 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | | 319.00000 | 337 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 1,799.00000 | 1,727 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 954.00000 | 1,004 | 29.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | | 972.00000 | 931 | 33.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | | 2,828.00000 | 2,908 | 33.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 1,334.00000 | 1,277 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 1,739.00000 | 1,804 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | | 846.00000 | 803 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | | 3,352.00000 | 3,430 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | | 2,258.00000 | 2,171 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | | 513.00000 | 548 | 27.02 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | | 1,382.00000 | 1,323 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | | 1,637.00000 | 1,700 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | | 1,349.00000 | 1,292 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | | 1,705.00000 | 1,769 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | | 858.00000 | 814 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | | 3,313.00000 | 3,391 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 2,117.00000 | 2,034 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 622.00000 | 661 | 27.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | | 1,334.00000 | 1,277 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | | 1,739.00000 | 1,804 | 31.49 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | | 1,303.00000 | 1,247 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Put | | | 1,808.00000 | 1,874 | 31.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | | 1,273.00000 | 1,219 | 31.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | 1,879.00000 | 1,946 | 31.83 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | 800.00000 | 759 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | 3,506.00000 | 3,586 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 2,200.00000 | 2,115 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 556.00000 | 592 | 27.25 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 1,521.00000 | 1,457 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 1,376.00000 | 1,434 | 30.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 1,349.00000 | 1,292 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 1,705.00000 | 1,769 | 31.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | 1,318.00000 | 1,262 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | 1,774.00000 | 1,839 | 31.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | 834.00000 | 791 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | 3,390.00000 | 3,469 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | 2,317.00000 | 2,229 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | 473.00000 | 506 | 26.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | 882.00000 | 837 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | 3,237.00000 | 3,314 | 34.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | 0.00000 | 2,350 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | 0.00000 | 427 | 26.33 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | 0.00000 | 2,413 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | 0.00000 | 390 | 26.10 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | | | 14.67410 | 14.66260 | | 29.21 | 0.00 | 0 | 13,958.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Call | | 582.00000 | 580 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Put | | 569.00000 | 556 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.70 | Call | | 562.00000 | 561 | 29.21 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.70 | Put | | 600.00000 | 587 | 29.21 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.40 | Call | | 688.00000 | 687 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.40 | Put | | 425.00000 | 413 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Call | | 745.00000 | 745 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Put | | 382.00000 | 371 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Call | | 745.00000 | 745 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.30 | Put | | 382.00000 | 371 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.20 | Call | | 805.00000 | 805 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.20 | Put | | 342.00000 | 331 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.05 | Call | | 900.00000 | 902 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.05 | Put | | 288.00000 | 278 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.15 | Call | | 836.00000 | 837 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.15 | Put | | 323.00000 | 313 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Call | | 622.00000 | 621 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Put | | 509.00000 | 497 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Call | | 508.00000 | 506 | 29.90 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Put | | 696.00000 | 682 | 29.90 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Call | | 445.00000 | 443 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Put | | 833.00000 | 819 | 30.84 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 14.90 | Call | | | 491.00000 | 489 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.90 | Put | | | 729.00000 | 715 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Call | | | 431.00000 | 428 | 31.07 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Put | | | 868.00000 | 854 | 31.07 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Call | | | 525.00000 | 523 | 29.67 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Put | | | 663.00000 | 649 | 29.67 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Call | | | 417.00000 | 415 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Put | | | 905.00000 | 891 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.00 | Call | | | 460.00000 | 458 | 30.60 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.00 | Put | | | 797.00000 | 784 | 30.60 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.45 | Call | | | 665.00000 | 664 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.45 | Put | | | 452.00000 | 440 | 27.99 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.90 | Call | | | 1,002.00000 | 1,004 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.90 | Put | | | 240.00000 | 230 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.85 | Call | | | 1,037.00000 | 1,040 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.85 | Put | | | 225.00000 | 216 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.10 | Call | | | 868.00000 | 869 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.10 | Put | | | 305.00000 | 295 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Call | | | 622.00000 | 621 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.55 | Put | | | 509.00000 | 497 | 28.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.60 | Call | | | 602.00000 | 600 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.60 | Put | | | 539.00000 | 526 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.95 | Call | | | 475.00000 | 473 | 30.36 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.95 | Put | | | 763.00000 | 749 | 30.36 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Call | | | 379.00000 | 376 | 32.03 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Put | | | 1,017.00000 | 1,002 | 32.03 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.65 | Call | | | 293.00000 | 290 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.65 | Put | | | 1,281.00000 | 1,266 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Call | | | 245.00000 | 242 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Put | | | 1,432.00000 | 1,418 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Call | | | 307.00000 | 304 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Put | | | 1,244.00000 | 1,230 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Call | | | 367.00000 | 365 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Put | | | 1,055.00000 | 1,040 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.40 | Call | | | 356.00000 | 353 | 32.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.40 | Put | | | 1,094.00000 | 1,079 | 32.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Call | | | 367.00000 | 365 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.35 | Put | | | 1,055.00000 | 1,040 | 32.26 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.50 | Call | | | 335.00000 | 332 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.50 | Put | | | 1,172.00000 | 1,158 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Call | | | 379.00000 | 376 | 32.03 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.30 | Put | | | 1,017.00000 | 1,002 | 32.03 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Call | | | 320.00000 | 317 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Put | | | 1,208.00000 | 1,193 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.05 | Call | | | 203.00000 | 200 | 32.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 16.05 | Put | | | 1,590.00000 | 1,576 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.70 | Call | | | 281.00000 | 277 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.70 | Put | | | 1,318.00000 | 1,303 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Call | | | 307.00000 | 304 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.60 | Put | | | 1,244.00000 | 1,230 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Call | | | 256.00000 | 253 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Put | | | 1,394.00000 | 1,379 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Call | | | 175.00000 | 173 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Put | | | 1,713.00000 | 1,698 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.15 | Call | | | 184.00000 | 181 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.15 | Put | | | 1,672.00000 | 1,657 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Call | | | 234.00000 | 231 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Put | | | 1,471.00000 | 1,456 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.05 | Call | | | 203.00000 | 200 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.05 | Put | | | 1,590.00000 | 1,576 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Call | | | 159.00000 | 156 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Put | | | 1,796.00000 | 1,782 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Call | | | 144.00000 | 141 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Put | | | 1,881.00000 | 1,867 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Call | | | 144.00000 | 141 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.40 | Put | | | 1,881.00000 | 1,867 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.95 | Call | | | 223.00000 | 220 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.95 | Put | | | 1,510.00000 | 1,496 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.50 | Call | | | 130.00000 | 127 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.50 | Put | | | 1,967.00000 | 1,953 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Call | | | 90.00000 | 88 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Put | | | 2,277.00000 | 2,264 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.75 | Call | | | 100.00000 | 98 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.75 | Put | | | 2,187.00000 | 2,174 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.20 | Call | | | 61.00000 | 59 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.20 | Put | | | 2,599.00000 | 2,585 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.50 | Call | | | 43.00000 | 42 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.50 | Put | | | 2,881.00000 | 2,868 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.05 | Call | | | 22.00000 | 21 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.05 | Put | | | 3,410.00000 | 3,397 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.65 | Call | | | 10.00000 | 10 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.65 | Put | | | 3,998.00000 | 3,986 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.80 | Call | | | 8.00000 | 8 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.80 | Put | | | 4,146.00000 | 4,134 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.50 | Call | | | 13.00000 | 12 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.50 | Put | | | 3,850.00000 | 3,838 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.95 | Call | | | 25.00000 | 24 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.95 | Put | | | 3,313.00000 | 3,300 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Call | | | 13.00000 | 13 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Put | | | 3,801.00000 | 3,789 | 32.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 16.95 | Call | | | 81.00000 | 78 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.95 | Put | | | 2,368.00000 | 2,354 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Call | | | 193.00000 | 190 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Put | | | 1,631.00000 | 1,616 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Call | | | 117.00000 | 115 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Put | | | 2,055.00000 | 2,040 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.00 | Call | | | 213.00000 | 210 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.00 | Put | | | 1,550.00000 | 1,536 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.40 | Call | | | 356.00000 | 353 | 32.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.40 | Put | | | 1,094.00000 | 1,079 | 32.50 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.20 | Call | | | 404.00000 | 401 | 31.55 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.20 | Put | | | 942.00000 | 927 | 31.55 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.45 | Call | | | 345.00000 | 342 | 32.74 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.45 | Put | | | 1,133.00000 | 1,118 | 32.74 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Call | | | 525.00000 | 523 | 29.67 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.80 | Put | | | 663.00000 | 649 | 29.67 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.90 | Call | | | 491.00000 | 489 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.90 | Put | | | 729.00000 | 715 | 30.13 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.75 | Call | | | 544.00000 | 542 | 29.44 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.75 | Put | | | 631.00000 | 618 | 29.44 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.25 | Call | | | 391.00000 | 389 | 31.79 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.25 | Put | | | 979.00000 | 965 | 31.79 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Call | | | 256.00000 | 253 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.80 | Put | | | 1,394.00000 | 1,379 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Call | | | 234.00000 | 231 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Put | | | 1,471.00000 | 1,456 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Call | | | 445.00000 | 443 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.05 | Put | | | 833.00000 | 819 | 30.84 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Call | | | 417.00000 | 415 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.15 | Put | | | 905.00000 | 891 | 31.31 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Call | | | 320.00000 | 317 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.55 | Put | | | 1,208.00000 | 1,193 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Call | | | 268.00000 | 265 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Put | | | 1,356.00000 | 1,341 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Call | | | 245.00000 | 242 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Put | | | 1,432.00000 | 1,418 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.65 | Call | | | 293.00000 | 290 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.65 | Put | | | 1,281.00000 | 1,266 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Call | | | 175.00000 | 173 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.20 | Put | | | 1,713.00000 | 1,698 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Call | | | 159.00000 | 156 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.30 | Put | | | 1,796.00000 | 1,782 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.70 | Call | | | 106.00000 | 103 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.70 | Put | | | 2,143.00000 | 2,129 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.00 | Call | | | 213.00000 | 210 | 32.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 16.00 | Put | | | 1,550.00000 | 1,536 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Call | | | 193.00000 | 190 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.10 | Put | | | 1,631.00000 | 1,616 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Call | | | 117.00000 | 115 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.60 | Put | | | 2,055.00000 | 2,040 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Call | | | 95.00000 | 93 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Put | | | 2,232.00000 | 2,218 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.25 | Call | | | 167.00000 | 164 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.25 | Put | | | 1,754.00000 | 1,740 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Call | | | 151.00000 | 148 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Put | | | 1,839.00000 | 1,824 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.45 | Call | | | 137.00000 | 134 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.45 | Put | | | 1,924.00000 | 1,910 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.55 | Call | | | 123.00000 | 121 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.55 | Put | | | 2,011.00000 | 1,997 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.65 | Call | | | 111.00000 | 109 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.65 | Put | | | 2,099.00000 | 2,085 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Call | | | 234.00000 | 231 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.90 | Put | | | 1,471.00000 | 1,456 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.05 | Call | | | 72.00000 | 70 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.05 | Put | | | 2,460.00000 | 2,446 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.15 | Call | | | 65.00000 | 63 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.15 | Put | | | 2,552.00000 | 2,539 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.25 | Call | | | 58.00000 | 56 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.25 | Put | | | 2,645.00000 | 2,632 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.35 | Call | | | 52.00000 | 50 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.35 | Put | | | 2,739.00000 | 2,726 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Call | | | 20.00000 | 19 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Put | | | 3,507.00000 | 3,495 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.25 | Call | | | 17.00000 | 16 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.25 | Put | | | 3,605.00000 | 3,592 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Call | | | 15.00000 | 14 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Put | | | 3,703.00000 | 3,690 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Call | | | 12.00000 | 11 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Put | | | 3,899.00000 | 3,887 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.65 | Call | | | 10.00000 | 10 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.65 | Put | | | 3,998.00000 | 3,986 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.75 | Call | | | 9.00000 | 9 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.75 | Put | | | 4,096.00000 | 4,084 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Call | | | 8.00000 | 7 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Put | | | 4,195.00000 | 4,183 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.55 | Call | | | 41.00000 | 39 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.55 | Put | | | 2,928.00000 | 2,915 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Call | | | 36.00000 | 35 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Put | | | 3,024.00000 | 3,011 | 32.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 17.75 | Call | | | 32.00000 | 31 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.75 | Put | | | 3,120.00000 | 3,107 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Call | | | 29.00000 | 27 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Put | | | 3,216.00000 | 3,203 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Call | | | 36.00000 | 35 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.65 | Put | | | 3,024.00000 | 3,011 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Call | | | 29.00000 | 27 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.85 | Put | | | 3,216.00000 | 3,203 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Call | | | 20.00000 | 19 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.15 | Put | | | 3,507.00000 | 3,495 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Call | | | 15.00000 | 14 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.35 | Put | | | 3,703.00000 | 3,690 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.10 | Call | | | 21.00000 | 20 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.10 | Put | | | 3,458.00000 | 3,446 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.20 | Call | | | 18.00000 | 18 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.20 | Put | | | 3,556.00000 | 3,543 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.30 | Call | | | 16.00000 | 15 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.30 | Put | | | 3,654.00000 | 3,641 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.40 | Call | | | 14.00000 | 14 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.40 | Put | | | 3,752.00000 | 3,739 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.60 | Call | | | 11.00000 | 10 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.60 | Put | | | 3,948.00000 | 3,936 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.70 | Call | | | 10.00000 | 9 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.70 | Put | | | 4,047.00000 | 4,035 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.90 | Call | | | 7.00000 | 7 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.90 | Put | | | 4,245.00000 | 4,233 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Call | | | 13.00000 | 13 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.45 | Put | | | 3,801.00000 | 3,789 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Call | | | 8.00000 | 7 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.85 | Put | | | 4,195.00000 | 4,183 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Call | | | 7.00000 | 6 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Put | | | 4,294.00000 | 4,282 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Call | | | 6.00000 | 6 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Put | | | 4,393.00000 | 4,382 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.15 | Call | | | 5.00000 | 5 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.15 | Put | | | 4,493.00000 | 4,481 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.25 | Call | | | 5.00000 | 4 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.25 | Put | | | 4,592.00000 | 4,580 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Call | | | 12.00000 | 11 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.55 | Put | | | 3,899.00000 | 3,887 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Call | | | 7.00000 | 6 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.95 | Put | | | 4,294.00000 | 4,282 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Call | | | 6.00000 | 6 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 19.05 | Put | | | 4,393.00000 | 4,382 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.60 | Call | | | 39.00000 | 37 | 32.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 17.60 | Put | | | 2,976.00000 | 2,963 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.70 | Call | | | 34.00000 | 33 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.70 | Put | | | 3,072.00000 | 3,059 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.80 | Call | | | 30.00000 | 29 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.80 | Put | | | 3,168.00000 | 3,155 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.90 | Call | | | 27.00000 | 26 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.90 | Put | | | 3,264.00000 | 3,252 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.00 | Call | | | 24.00000 | 23 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 18.00 | Put | | | 3,361.00000 | 3,349 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Call | | | 68.00000 | 66 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Put | | | 2,506.00000 | 2,492 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.30 | Call | | | 55.00000 | 53 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.30 | Put | | | 2,692.00000 | 2,679 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.40 | Call | | | 49.00000 | 47 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.40 | Put | | | 2,786.00000 | 2,773 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Call | | | 95.00000 | 93 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.80 | Put | | | 2,232.00000 | 2,218 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Call | | | 85.00000 | 83 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Put | | | 2,323.00000 | 2,309 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.00 | Call | | | 76.00000 | 74 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.00 | Put | | | 2,414.00000 | 2,400 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Call | | | 68.00000 | 66 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.10 | Put | | | 2,506.00000 | 2,492 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.60 | Call | | | 39.00000 | 37 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 17.60 | Put | | | 2,976.00000 | 2,963 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Call | | | 151.00000 | 148 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.35 | Put | | | 1,839.00000 | 1,824 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Call | | | 90.00000 | 88 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.85 | Put | | | 2,277.00000 | 2,264 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Call | | | 85.00000 | 83 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.90 | Put | | | 2,323.00000 | 2,309 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Call | | | 268.00000 | 265 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.75 | Put | | | 1,356.00000 | 1,341 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Call | | | 245.00000 | 242 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.85 | Put | | | 1,432.00000 | 1,418 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.55 | Call | | | 123.00000 | 121 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.55 | Put | | | 2,011.00000 | 1,997 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Call | | | 431.00000 | 428 | 31.07 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 15.10 | Put | | | 868.00000 | 854 | 31.07 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.15 | Call | | | 184.00000 | 181 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 16.15 | Put | | | 1,672.00000 | 1,657 | 32.98 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Call | | | 508.00000 | 506 | 29.90 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.85 | Put | | | 696.00000 | 682 | 29.90 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Call | | | 582.00000 | 580 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.65 | Put | | | 569.00000 | 556 | 28.99 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 14.25 | Call | | | 775.00000 | 775 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.25 | Put | | | 362.00000 | 351 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.35 | Call | | | 716.00000 | 716 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.35 | Put | | | 403.00000 | 392 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.50 | Call | | | 643.00000 | 642 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.50 | Put | | | 480.00000 | 468 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.70 | Call | | | 1,147.00000 | 1,150 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.70 | Put | | | 184.00000 | 176 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Call | | | 1,073.00000 | 1,076 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Put | | | 211.00000 | 202 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.00 | Call | | | 934.00000 | 935 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.00 | Put | | | 271.00000 | 261 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.50 | Call | | | 1,302.00000 | 1,306 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.50 | Put | | | 139.00000 | 132 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.60 | Call | | | 1,223.00000 | 1,227 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.60 | Put | | | 161.00000 | 153 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Call | | | 1,073.00000 | 1,076 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.80 | Put | | | 211.00000 | 202 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.45 | Call | | | 1,342.00000 | 1,347 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.45 | Put | | | 129.00000 | 123 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.55 | Call | | | 1,262.00000 | 1,266 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.55 | Put | | | 149.00000 | 142 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.65 | Call | | | 1,185.00000 | 1,188 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.65 | Put | | | 172.00000 | 164 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.75 | Call | | | 1,110.00000 | 1,113 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.75 | Put | | | 197.00000 | 189 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.95 | Call | | | 968.00000 | 969 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 13.95 | Put | | | 255.00000 | 245 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.05 | Call | | | 900.00000 | 902 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.05 | Put | | | 288.00000 | 278 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.60 | Call | | | 602.00000 | 600 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.60 | Put | | | 539.00000 | 526 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.35 | Call | | | 716.00000 | 716 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.35 | Put | | | 403.00000 | 392 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.40 | Call | | | 0.00000 | 687 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 16/03/2009 Currency Future | 14.40 | Put | | | 0.00000 | 413 | 27.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | | | 14.94440 | | 14.93670 | | 29.11 | 0.00 | 0 | 244.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Call | | | 1,022.00000 | 1,024 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Put | | | 1,035.00000 | 1,029 | 28.99 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Call | | | 1,003.00000 | 1,005 | 29.11 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Put | | | 1,066.00000 | 1,060 | 29.11 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 1,138.00000 | 1,141 | 28.14 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | | 852.00000 | 846 | 28.14 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 1,184.00000 | 1,187 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 798.00000 | 792 | 27.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 1,158.00000 | 1,161 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 821.00000 | 816 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Call | | | 1,211.00000 | 1,214 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Put | | | 774.00000 | 769 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 1,294.00000 | 1,296 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 707.00000 | 702 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Call | | | 1,238.00000 | 1,241 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Put | | | 751.00000 | 746 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 1,080.00000 | 1,082 | 28.63 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 944.00000 | 938 | 28.63 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 967.00000 | 969 | 29.35 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 1,130.00000 | 1,124 | 29.35 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 884.00000 | 885 | 29.99 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,297.00000 | 1,291 | 29.99 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 950.00000 | 951 | 29.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,163.00000 | 1,157 | 29.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 884.00000 | 885 | 29.99 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,297.00000 | 1,291 | 29.99 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 985.00000 | 986 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,098.00000 | 1,092 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Call | | | 853.00000 | 854 | 30.25 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Put | | | 1,367.00000 | 1,360 | 30.25 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Call | | | 916.00000 | 917 | 29.73 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Put | | | 1,229.00000 | 1,223 | 29.73 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Call | | | 1,100.00000 | 1,102 | 28.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Put | | | 913.00000 | 907 | 28.47 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 1,409.00000 | 1,412 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 623.00000 | 618 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Call | | | 1,380.00000 | 1,383 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Put | | | 643.00000 | 638 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Call | | | 1,439.00000 | 1,442 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Put | | | 603.00000 | 598 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 1,061.00000 | 1,062 | 28.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 974.00000 | 968 | 28.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Call | | | 933.00000 | 934 | 29.61 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Put | | | 1,196.00000 | 1,190 | 29.61 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 824.00000 | 825 | 30.51 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 1,437.00000 | 1,431 | 30.51 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 713.00000 | 714 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 1,677.00000 | 1,670 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 634.00000 | 634 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 1,847.00000 | 1,840 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 730.00000 | 731 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 1,643.00000 | 1,637 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 796.00000 | 797 | 30.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 1,509.00000 | 1,503 | 30.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Call | | | 782.00000 | 783 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Put | | | 1,546.00000 | 1,539 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 810.00000 | 811 | 30.64 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 1,473.00000 | 1,466 | 30.64 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Call | | | 765.00000 | 766 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Put | | | 1,578.00000 | 1,571 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 810.00000 | 811 | 30.64 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 1,473.00000 | 1,466 | 30.64 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 576.00000 | 576 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 1,989.00000 | 1,982 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 681.00000 | 681 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 1,744.00000 | 1,737 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 649.00000 | 650 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 1,812.00000 | 1,805 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Call | | | 535.00000 | 535 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Put | | | 2,098.00000 | 2,091 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 619.00000 | 619 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 1,882.00000 | 1,875 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 562.00000 | 562 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,025.00000 | 2,018 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 509.00000 | 509 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 2,172.00000 | 2,165 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 484.00000 | 485 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 2,248.00000 | 2,240 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Call | | | 472.00000 | 472 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Put | | | 2,286.00000 | 2,278 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 548.00000 | 549 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 2,061.00000 | 2,054 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Call | | | 604.00000 | 605 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Put | | | 1,917.00000 | 1,910 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 461.00000 | 461 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 2,324.00000 | 2,316 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 385.00000 | 385 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 2,598.00000 | 2,591 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 405.00000 | 406 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 2,519.00000 | 2,511 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Call | | | 320.00000 | 320 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Put | | | 2,884.00000 | 2,876 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Call | | | 273.00000 | 272 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Put | | | 3,136.00000 | 3,128 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | | 196.00000 | 195 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | | 3,659.00000 | 3,651 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Call | | | 139.00000 | 138 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Put | | | 4,202.00000 | 4,194 | 30.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 19.15 | Call | | | 127.00000 | 127 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Put | | | 4,340.00000 | 4,332 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Call | | | 156.00000 | 155 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Put | | | 4,019.00000 | 4,011 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Call | | | 201.00000 | 201 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Put | | | 3,614.00000 | 3,607 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Call | | | 213.00000 | 213 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Put | | | 3,526.00000 | 3,518 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Call | | | 160.00000 | 160 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Put | | | 3,974.00000 | 3,966 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Call | | | 365.00000 | 365 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Put | | | 2,679.00000 | 2,671 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 590.00000 | 590 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 1,953.00000 | 1,946 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 747.00000 | 748 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 1,611.00000 | 1,604 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 1,041.00000 | 1,043 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,004.00000 | 998 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 967.00000 | 969 | 29.35 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 1,130.00000 | 1,124 | 29.35 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 900.00000 | 901 | 29.86 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,263.00000 | 1,257 | 29.86 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 868.00000 | 870 | 30.12 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 1,332.00000 | 1,325 | 30.12 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Call | | | 838.00000 | 840 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Put | | | 1,402.00000 | 1,395 | 30.38 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 1,080.00000 | 1,082 | 28.63 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 944.00000 | 938 | 28.63 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | | 1,041.00000 | 1,043 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,004.00000 | 998 | 28.87 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 900.00000 | 901 | 29.86 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,263.00000 | 1,257 | 29.86 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 868.00000 | 870 | 30.12 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 1,332.00000 | 1,325 | 30.12 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 985.00000 | 986 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,098.00000 | 1,092 | 29.23 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 950.00000 | 951 | 29.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,163.00000 | 1,157 | 29.48 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 824.00000 | 825 | 30.51 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 1,437.00000 | 1,431 | 30.51 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 747.00000 | 748 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 1,611.00000 | 1,604 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 713.00000 | 714 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 1,677.00000 | 1,670 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 796.00000 | 797 | 30.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 1,509.00000 | 1,503 | 30.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 619.00000 | 619 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 1,882.00000 | 1,875 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 713.00000 | 714 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 1,677.00000 | 1,670 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 649.00000 | 650 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 1,812.00000 | 1,805 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Call | | | 697.00000 | 698 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Put | | | 1,710.00000 | 1,703 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Call | | | 665.00000 | 665 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Put | | | 1,778.00000 | 1,771 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 562.00000 | 562 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,025.00000 | 2,018 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 681.00000 | 681 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 1,744.00000 | 1,737 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 590.00000 | 590 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 1,953.00000 | 1,946 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 509.00000 | 509 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 2,172.00000 | 2,165 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 461.00000 | 461 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 2,324.00000 | 2,316 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 484.00000 | 485 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 2,248.00000 | 2,240 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 438.00000 | 438 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 2,401.00000 | 2,394 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Call | | | 416.00000 | 416 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Put | | | 2,479.00000 | 2,472 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 438.00000 | 438 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 2,401.00000 | 2,394 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 395.00000 | 395 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 2,558.00000 | 2,551 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Call | | | 522.00000 | 522 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Put | | | 2,135.00000 | 2,128 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 497.00000 | 497 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 2,210.00000 | 2,202 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 449.00000 | 449 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 2,362.00000 | 2,355 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Call | | | 427.00000 | 427 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Put | | | 2,440.00000 | 2,432 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 634.00000 | 634 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 1,847.00000 | 1,840 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 576.00000 | 576 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 1,989.00000 | 1,982 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 449.00000 | 449 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 2,362.00000 | 2,355 | 30.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 347.00000 | 347 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 2,760.00000 | 2,752 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Call | | | 329.00000 | 329 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Put | | | 2,842.00000 | 2,834 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 312.00000 | 312 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 2,925.00000 | 2,917 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Call | | | 296.00000 | 296 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Put | | | 3,009.00000 | 3,001 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 190.00000 | 190 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 3,703.00000 | 3,695 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Call | | | 180.00000 | 179 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Put | | | 3,793.00000 | 3,785 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 170.00000 | 169 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 3,883.00000 | 3,875 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 151.00000 | 151 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 4,065.00000 | 4,057 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Call | | | 143.00000 | 142 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Put | | | 4,156.00000 | 4,148 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 135.00000 | 134 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 4,248.00000 | 4,240 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Call | | | 265.00000 | 265 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Put | | | 3,179.00000 | 3,171 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 251.00000 | 251 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 3,265.00000 | 3,257 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Call | | | 238.00000 | 238 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Put | | | 3,351.00000 | 3,343 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 225.00000 | 225 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 3,438.00000 | 3,430 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 251.00000 | 251 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 3,265.00000 | 3,257 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 225.00000 | 225 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 3,438.00000 | 3,430 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 190.00000 | 190 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 3,703.00000 | 3,695 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 170.00000 | 169 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 3,883.00000 | 3,875 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Call | | | 185.00000 | 185 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Put | | | 3,748.00000 | 3,740 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Call | | | 175.00000 | 174 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Put | | | 3,838.00000 | 3,830 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Call | | | 165.00000 | 165 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Put | | | 3,928.00000 | 3,920 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 147.00000 | 147 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 4,110.00000 | 4,102 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Call | | | 131.00000 | 130 | 30.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 19.10 | Put | | | 4,294.00000 | 4,286 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Call | | | 123.00000 | 123 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Put | | | 4,387.00000 | 4,379 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 151.00000 | 151 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 4,065.00000 | 4,057 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 135.00000 | 134 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 4,248.00000 | 4,240 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Call | | | 120.00000 | 119 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Put | | | 4,433.00000 | 4,425 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Call | | | 113.00000 | 113 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Put | | | 4,526.00000 | 4,518 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Call | | | 106.00000 | 106 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Put | | | 4,620.00000 | 4,612 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Call | | | 100.00000 | 100 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Put | | | 4,713.00000 | 4,705 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 147.00000 | 147 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 4,110.00000 | 4,102 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Call | | | 116.00000 | 116 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Put | | | 4,480.00000 | 4,472 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Call | | | 110.00000 | 109 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Put | | | 4,573.00000 | 4,565 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 338.00000 | 338 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 2,801.00000 | 2,793 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Call | | | 304.00000 | 304 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Put | | | 2,967.00000 | 2,959 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Call | | | 288.00000 | 288 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Put | | | 3,051.00000 | 3,043 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 258.00000 | 258 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 3,221.00000 | 3,214 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Call | | | 244.00000 | 244 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Put | | | 3,308.00000 | 3,300 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Call | | | 231.00000 | 231 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Put | | | 3,395.00000 | 3,387 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Call | | | 219.00000 | 219 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Put | | | 3,482.00000 | 3,474 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 395.00000 | 395 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 2,558.00000 | 2,551 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Call | | | 375.00000 | 375 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Put | | | 2,638.00000 | 2,631 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Call | | | 356.00000 | 356 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Put | | | 2,719.00000 | 2,712 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 338.00000 | 338 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 2,801.00000 | 2,793 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 258.00000 | 258 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 3,221.00000 | 3,214 | 30.89 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 497.00000 | 497 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 2,210.00000 | 2,202 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 385.00000 | 385 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 2,598.00000 | 2,591 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 405.00000 | 406 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 2,519.00000 | 2,511 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 347.00000 | 347 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 2,760.00000 | 2,752 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 312.00000 | 312 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 2,925.00000 | 2,917 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 548.00000 | 549 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 2,061.00000 | 2,054 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 730.00000 | 731 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 1,643.00000 | 1,637 | 30.89 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | | 1,266.00000 | 1,268 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 729.00000 | 724 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 1,158.00000 | 1,161 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 821.00000 | 816 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Call | | | 1,119.00000 | 1,121 | 28.32 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Put | | | 882.00000 | 877 | 28.32 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 1,184.00000 | 1,187 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 798.00000 | 792 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Call | | | 1,532.00000 | 1,535 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Put | | | 545.00000 | 541 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | | 1,470.00000 | 1,473 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | | 583.00000 | 579 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Call | | | 1,351.00000 | 1,354 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Put | | | 664.00000 | 659 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Call | | | 1,661.00000 | 1,664 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Put | | | 474.00000 | 470 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | | 1,595.00000 | 1,599 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | | 509.00000 | 504 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | | 1,470.00000 | 1,473 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | | 583.00000 | 579 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Call | | | 1,694.00000 | 1,698 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Put | | | 457.00000 | 453 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 1,628.00000 | 1,631 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 491.00000 | 487 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | | 1,563.00000 | 1,567 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | | 527.00000 | 522 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Call | | | 1,501.00000 | 1,504 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Put | | | 564.00000 | 559 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | | 1,322.00000 | 1,325 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | | 685.00000 | 680 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | | 1,563.00000 | 1,567 | 27.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | | 527.00000 | 522 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | | 1,266.00000 | 1,268 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 729.00000 | 724 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 1,061.00000 | 1,062 | 28.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 974.00000 | 968 | 28.75 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 1,409.00000 | 1,412 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 623.00000 | 618 | 27.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 1,138.00000 | 1,141 | 28.14 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | | 852.00000 | 846 | 28.14 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 15.19520 | | 15.18720 | | 28.76 | 0.00 | 0 | 8.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 1,354.00000 | 1,358 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 1,367.00000 | 1,362 | 28.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | | 1,336.00000 | 1,339 | 28.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | | 1,399.00000 | 1,394 | 28.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 1,471.00000 | 1,475 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,184.00000 | 1,179 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 1,509.00000 | 1,513 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,122.00000 | 1,118 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 1,490.00000 | 1,493 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,153.00000 | 1,148 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | | 1,560.00000 | 1,564 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | | 1,073.00000 | 1,069 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 1,612.00000 | 1,616 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,025.00000 | 1,021 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 1,411.00000 | 1,415 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 1,274.00000 | 1,269 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 1,301.00000 | 1,304 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,463.00000 | 1,458 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 1,217.00000 | 1,220 | 29.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 1,630.00000 | 1,625 | 29.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | | 1,266.00000 | 1,269 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | | 1,529.00000 | 1,524 | 29.22 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Call | | | 1,201.00000 | 1,204 | 29.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Put | | | 1,664.00000 | 1,659 | 29.59 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 1,301.00000 | 1,304 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,463.00000 | 1,458 | 29.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Call | | | 1,186.00000 | 1,189 | 29.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Put | | | 1,699.00000 | 1,693 | 29.69 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | | 1,250.00000 | 1,253 | 29.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | | 1,563.00000 | 1,557 | 29.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 1,431.00000 | 1,434 | 28.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 1,244.00000 | 1,239 | 28.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 1,720.00000 | 1,724 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 933.00000 | 929 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Call | | | 1,693.00000 | 1,697 | 27.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 14/09/2009 Currency Future | 14.45 | Put | | | 955.00000 | 952 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | | 1,748.00000 | 1,752 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | | 911.00000 | 907 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 1,392.00000 | 1,395 | 28.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,305.00000 | 1,300 | 28.58 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 1,156.00000 | 1,158 | 29.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 1,768.00000 | 1,763 | 29.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | | 1,586.00000 | 1,590 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | | 1,049.00000 | 1,045 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 1,534.00000 | 1,538 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,097.00000 | 1,093 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 1,490.00000 | 1,493 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,153.00000 | 1,148 | 28.10 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 1,451.00000 | 1,454 | 28.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 1,214.00000 | 1,209 | 28.31 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 1,373.00000 | 1,376 | 28.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 1,336.00000 | 1,331 | 28.67 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 1,509.00000 | 1,513 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,122.00000 | 1,118 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 1,318.00000 | 1,321 | 28.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 1,431.00000 | 1,426 | 28.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | | 1,283.00000 | 1,286 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | | 1,496.00000 | 1,491 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | | 1,833.00000 | 1,838 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | | 846.00000 | 843 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 1,776.00000 | 1,781 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 889.00000 | 885 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | | 1,665.00000 | 1,670 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | | 978.00000 | 974 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | | 1,951.00000 | 1,956 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | | 764.00000 | 761 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | | 1,892.00000 | 1,896 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | | 805.00000 | 801 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | | 1,776.00000 | 1,781 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | | 889.00000 | 885 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Call | | | 1,982.00000 | 1,987 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Put | | | 745.00000 | 741 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | | 1,921.00000 | 1,926 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | | 784.00000 | 781 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | | 1,862.00000 | 1,867 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | | 825.00000 | 822 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Call | | | 1,805.00000 | 1,809 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Put | | | 867.00000 | 864 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | | 1,639.00000 | 1,643 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | | 1,001.00000 | 998 | 27.98 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | 1,318.00000 | 1,321 | 28.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | 1,431.00000 | 1,426 | 28.94 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | 1,126.00000 | 1,129 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | 1,839.00000 | 1,834 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | 1,283.00000 | 1,286 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | 1,496.00000 | 1,491 | 29.12 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | 1,156.00000 | 1,158 | 29.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | 1,768.00000 | 1,763 | 29.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | 1,126.00000 | 1,129 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | 1,839.00000 | 1,834 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Call | | 1,089.00000 | 1,092 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Put | | 1,902.00000 | 1,896 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Call | | 1,053.00000 | 1,055 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Put | | 1,966.00000 | 1,960 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | 1,411.00000 | 1,415 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | 1,274.00000 | 1,269 | 28.49 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | 1,233.00000 | 1,236 | 29.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | 1,596.00000 | 1,591 | 29.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Call | | 1,171.00000 | 1,173 | 29.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Put | | 1,733.00000 | 1,728 | 29.78 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | 1,233.00000 | 1,236 | 29.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | 1,596.00000 | 1,591 | 29.41 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Call | | 1,141.00000 | 1,143 | 29.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Put | | 1,804.00000 | 1,798 | 29.97 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Call | | 1,108.00000 | 1,110 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Put | | 1,870.00000 | 1,865 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Call | | 1,071.00000 | 1,073 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Put | | 1,934.00000 | 1,928 | 30.07 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 1,720.00000 | 1,724 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 933.00000 | 929 | 27.98 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | 1,471.00000 | 1,475 | 28.23 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | 1,184.00000 | 1,179 | 28.23 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | | | 13.23930 | 13.26000 | | 29.16 | 0.00 | 0 | 5,894.00 |
| € / R On 16/03/2009 Currency Future | 13.25 | Call | | 539.00000 | 515 | 29.42 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.25 | Put | | 529.00000 | 526 | 29.42 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.20 | Call | | 560.00000 | 535 | 29.16 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.20 | Put | | 500.00000 | 496 | 29.16 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Call | | 518.00000 | 497 | 29.68 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Put | | 558.00000 | 557 | 29.68 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.45 | Call | | 465.00000 | 444 | 30.45 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.45 | Put | | 655.00000 | 655 | 30.45 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.40 | Call | | 482.00000 | 461 | 30.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.40 | Put | | 622.00000 | 622 | 30.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.55 | Call | | 432.00000 | 413 | 30.96 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 13.55 | Put | | | 722.00000 | 723 | 30.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Call | | | 402.00000 | 384 | 31.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Put | | | 792.00000 | 794 | 31.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.35 | Call | | | 500.00000 | 478 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.35 | Put | | | 590.00000 | 589 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.50 | Call | | | 448.00000 | 428 | 30.71 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.50 | Put | | | 688.00000 | 689 | 30.71 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Call | | | 628.00000 | 603 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Put | | | 418.00000 | 413 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.70 | Call | | | 817.00000 | 790 | 27.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.70 | Put | | | 257.00000 | 251 | 27.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Call | | | 518.00000 | 497 | 29.68 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.30 | Put | | | 558.00000 | 557 | 29.68 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.75 | Call | | | 375.00000 | 357 | 31.99 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.75 | Put | | | 865.00000 | 868 | 31.99 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.80 | Call | | | 362.00000 | 345 | 32.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.80 | Put | | | 902.00000 | 905 | 32.25 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.85 | Call | | | 349.00000 | 333 | 32.50 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.85 | Put | | | 939.00000 | 943 | 32.50 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.40 | Call | | | 237.00000 | 224 | 34.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.40 | Put | | | 1,377.00000 | 1,385 | 34.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.45 | Call | | | 228.00000 | 216 | 35.14 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.45 | Put | | | 1,418.00000 | 1,427 | 35.14 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Call | | | 284.00000 | 268 | 33.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Put | | | 1,174.00000 | 1,179 | 33.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.90 | Call | | | 338.00000 | 321 | 32.76 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.90 | Put | | | 978.00000 | 982 | 32.76 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Call | | | 417.00000 | 398 | 31.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Put | | | 757.00000 | 759 | 31.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Call | | | 417.00000 | 398 | 31.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.60 | Put | | | 757.00000 | 759 | 31.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.10 | Call | | | 605.00000 | 579 | 28.79 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.10 | Put | | | 445.00000 | 440 | 28.79 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Call | | | 402.00000 | 384 | 31.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.65 | Put | | | 792.00000 | 794 | 31.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.90 | Call | | | 704.00000 | 678 | 28.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.90 | Put | | | 344.00000 | 339 | 28.03 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.95 | Call | | | 678.00000 | 652 | 28.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.95 | Put | | | 368.00000 | 363 | 28.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Call | | | 284.00000 | 268 | 33.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.15 | Put | | | 1,174.00000 | 1,179 | 33.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.55 | Call | | | 213.00000 | 201 | 35.56 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.55 | Put | | | 1,503.00000 | 1,512 | 35.56 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.90 | Call | | | 167.00000 | 156 | 36.76 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.90 | Put | | | 1,807.00000 | 1,816 | 36.76 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 14.05 | Call | | | 305.00000 | 289 | 33.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.05 | Put | | | 1,095.00000 | 1,099 | 33.48 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.00 | Call | | | 315.00000 | 300 | 33.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.00 | Put | | | 1,055.00000 | 1,060 | 33.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.20 | Call | | | 1,181.00000 | 1,154 | 26.96 | 0.00 | 0 | 200.00 |
| € / R On 16/03/2009 Currency Future | 12.20 | Put | | | 121.00000 | 114 | 26.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Call | | | 731.00000 | 705 | 27.84 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Put | | | 321.00000 | 315 | 27.84 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.50 | Call | | | 944.00000 | 918 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.50 | Put | | | 184.00000 | 179 | 26.52 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Call | | | 1,265.00000 | 1,240 | 27.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Put | | | 105.00000 | 100 | 27.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Call | | | 1,265.00000 | 1,240 | 27.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.10 | Put | | | 105.00000 | 100 | 27.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Call | | | 1,307.00000 | 1,283 | 27.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Put | | | 97.00000 | 94 | 27.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Call | | | 1,223.00000 | 1,196 | 27.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Put | | | 113.00000 | 107 | 27.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Call | | | 1,060.00000 | 1,028 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Put | | | 150.00000 | 139 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Call | | | 1,100.00000 | 1,069 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Put | | | 140.00000 | 130 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.45 | Call | | | 982.00000 | 952 | 26.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.45 | Put | | | 172.00000 | 163 | 26.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.90 | Call | | | 1,437.00000 | 1,416 | 28.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.90 | Put | | | 77.00000 | 77 | 28.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.25 | Call | | | 1,140.00000 | 1,111 | 26.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.25 | Put | | | 130.00000 | 122 | 26.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.00 | Call | | | 1,350.00000 | 1,327 | 27.78 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.00 | Put | | | 90.00000 | 88 | 27.78 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.50 | Call | | | 1,808.00000 | 1,786 | 30.21 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.50 | Put | | | 48.00000 | 47 | 30.21 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.60 | Call | | | 1,712.00000 | 1,690 | 29.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.60 | Put | | | 52.00000 | 51 | 29.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.70 | Call | | | 1,616.00000 | 1,598 | 29.01 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.70 | Put | | | 56.00000 | 59 | 29.01 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.80 | Call | | | 1,526.00000 | 1,506 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.80 | Put | | | 66.00000 | 67 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Call | | | 1,100.00000 | 1,069 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.30 | Put | | | 140.00000 | 130 | 26.55 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.55 | Call | | | 1,760.00000 | 1,738 | 29.82 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.55 | Put | | | 50.00000 | 49 | 29.82 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Call | | | 1,664.00000 | 1,644 | 29.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Put | | | 54.00000 | 55 | 29.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.75 | Call | | | 1,571.00000 | 1,552 | 28.81 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 11.75 | Put | | | 61.00000 | 63 | 28.81 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Call | | | 1,481.00000 | 1,461 | 28.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Put | | | 71.00000 | 72 | 28.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.95 | Call | | | 1,393.00000 | 1,371 | 27.99 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.95 | Put | | | 83.00000 | 82 | 27.99 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Call | | | 1,307.00000 | 1,283 | 27.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.05 | Put | | | 97.00000 | 94 | 27.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.80 | Call | | | 1,526.00000 | 1,506 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.80 | Put | | | 66.00000 | 67 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Call | | | 1,021.00000 | 987 | 26.14 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Put | | | 161.00000 | 148 | 26.14 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Call | | | 1,223.00000 | 1,196 | 27.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.15 | Put | | | 113.00000 | 107 | 27.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Call | | | 911.00000 | 885 | 26.71 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Put | | | 201.00000 | 195 | 26.71 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Call | | | 847.00000 | 821 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Put | | | 237.00000 | 232 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Call | | | 911.00000 | 885 | 26.71 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.55 | Put | | | 201.00000 | 195 | 26.71 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Call | | | 847.00000 | 821 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.65 | Put | | | 237.00000 | 232 | 27.08 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.75 | Call | | | 787.00000 | 761 | 27.46 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.75 | Put | | | 277.00000 | 272 | 27.46 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Call | | | 878.00000 | 852 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Put | | | 218.00000 | 213 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Call | | | 1,664.00000 | 1,644 | 29.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.65 | Put | | | 54.00000 | 55 | 29.22 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Call | | | 1,481.00000 | 1,461 | 28.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.85 | Put | | | 71.00000 | 72 | 28.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Call | | | 1,060.00000 | 1,028 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.35 | Put | | | 150.00000 | 139 | 26.34 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Call | | | 878.00000 | 852 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.60 | Put | | | 218.00000 | 213 | 26.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Call | | | 758.00000 | 732 | 27.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Put | | | 298.00000 | 293 | 27.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.85 | Call | | | 349.00000 | 333 | 32.50 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.85 | Put | | | 939.00000 | 943 | 32.50 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Call | | | 294.00000 | 278 | 33.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Put | | | 1,134.00000 | 1,139 | 33.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.00 | Call | | | 652.00000 | 627 | 28.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.00 | Put | | | 392.00000 | 388 | 28.41 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Call | | | 758.00000 | 732 | 27.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.80 | Put | | | 298.00000 | 293 | 27.65 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.70 | Call | | | 388.00000 | 370 | 31.73 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.70 | Put | | | 828.00000 | 831 | 31.73 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 14.30 | Call | | | 254.00000 | 241 | 34.52 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.30 | Put | | | 1,294.00000 | 1,301 | 34.52 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.55 | Call | | | 432.00000 | 413 | 30.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.55 | Put | | | 722.00000 | 723 | 30.96 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Call | | | 1,856.00000 | 1,834 | 30.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Put | | | 46.00000 | 45 | 30.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.00 | Call | | | 153.00000 | 143 | 36.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.00 | Put | | | 1,893.00000 | 1,903 | 36.93 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.60 | Call | | | 91.00000 | 85 | 37.95 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.60 | Put | | | 2,431.00000 | 2,446 | 37.95 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.20 | Call | | | 52.00000 | 47 | 38.39 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.20 | Put | | | 2,992.00000 | 3,008 | 38.39 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.80 | Call | | | 28.00000 | 25 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.80 | Put | | | 3,568.00000 | 3,585 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Call | | | 731.00000 | 705 | 27.84 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.85 | Put | | | 321.00000 | 315 | 27.84 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.65 | Call | | | 198.00000 | 188 | 35.97 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.65 | Put | | | 1,588.00000 | 1,599 | 35.97 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.25 | Call | | | 123.00000 | 115 | 37.36 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.25 | Put | | | 2,113.00000 | 2,126 | 37.36 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Call | | | 72.00000 | 67 | 38.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Put | | | 2,662.00000 | 2,677 | 38.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.45 | Call | | | 41.00000 | 36 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.45 | Put | | | 3,231.00000 | 3,247 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.70 | Call | | | 83.00000 | 77 | 38.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.70 | Put | | | 2,523.00000 | 2,538 | 38.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.50 | Call | | | 39.00000 | 34 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.50 | Put | | | 3,279.00000 | 3,295 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.30 | Call | | | 16.00000 | 14 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.30 | Put | | | 4,056.00000 | 4,074 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 18.10 | Call | | | 6.00000 | 5 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 18.10 | Put | | | 4,846.00000 | 4,866 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Call | | | 1,952.00000 | 1,930 | 31.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Put | | | 42.00000 | 41 | 31.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.35 | Call | | | 113.00000 | 105 | 37.53 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.35 | Put | | | 2,203.00000 | 2,216 | 37.53 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.15 | Call | | | 54.00000 | 49 | 38.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.15 | Put | | | 2,944.00000 | 2,960 | 38.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.95 | Call | | | 24.00000 | 21 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.95 | Put | | | 3,714.00000 | 3,731 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.75 | Call | | | 9.00000 | 8 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.75 | Put | | | 4,499.00000 | 4,519 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.95 | Call | | | 2,341.00000 | 2,319 | 34.56 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.95 | Put | | | 31.00000 | 29 | 34.56 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.95 | Call | | | 160.00000 | 149 | 36.85 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 14.95 | Put | | | 1,850.00000 | 1,860 | 36.85 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.75 | Call | | | 79.00000 | 73 | 38.06 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.75 | Put | | | 2,569.00000 | 2,584 | 38.06 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.55 | Call | | | 37.00000 | 33 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.55 | Put | | | 3,327.00000 | 3,343 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.35 | Call | | | 15.00000 | 13 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.35 | Put | | | 4,105.00000 | 4,124 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Call | | | 2,670.00000 | 2,660 | 36.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Put | | | 10.00000 | 21 | 36.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.40 | Call | | | 1,904.00000 | 1,882 | 31.00 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.40 | Put | | | 44.00000 | 43 | 31.00 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Call | | | 205.00000 | 194 | 35.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Put | | | 1,545.00000 | 1,555 | 35.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.40 | Call | | | 108.00000 | 101 | 37.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.40 | Put | | | 2,248.00000 | 2,262 | 37.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.00 | Call | | | 22.00000 | 19 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.00 | Put | | | 3,762.00000 | 3,780 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.15 | Call | | | 3,111.00000 | 3,102 | 39.47 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.15 | Put | | | 1.00000 | 13 | 39.47 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.90 | Call | | | 3,360.00000 | 3,348 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.90 | Put | | | 0.00000 | 9 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.70 | Call | | | 2,575.00000 | 2,563 | 36.31 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.70 | Put | | | 15.00000 | 23 | 36.31 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.70 | Call | | | 191.00000 | 181 | 36.18 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.70 | Put | | | 1,631.00000 | 1,642 | 36.18 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.50 | Call | | | 99.00000 | 93 | 37.78 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.50 | Put | | | 2,339.00000 | 2,353 | 37.78 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.30 | Call | | | 47.00000 | 43 | 38.46 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.30 | Put | | | 3,087.00000 | 3,103 | 38.46 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.80 | Call | | | 3,460.00000 | 3,446 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.80 | Put | | | 0.00000 | 7 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Call | | | 2,670.00000 | 2,660 | 36.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.60 | Put | | | 10.00000 | 21 | 36.89 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Call | | | 205.00000 | 194 | 35.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.60 | Put | | | 1,545.00000 | 1,555 | 35.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.85 | Call | | | 3,410.00000 | 3,397 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.85 | Put | | | 0.00000 | 8 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Call | | | 2,623.00000 | 2,611 | 36.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Put | | | 13.00000 | 22 | 36.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Call | | | 104.00000 | 97 | 37.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Put | | | 2,294.00000 | 2,307 | 37.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.25 | Call | | | 49.00000 | 45 | 38.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.25 | Put | | | 3,039.00000 | 3,055 | 38.43 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.70 | Call | | | 3,560.00000 | 3,545 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.70 | Put | | | 0.00000 | 6 | 40.33 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 10.50 | Call | | | 2,767.00000 | 2,758 | 37.46 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.50 | Put | | | 7.00000 | 19 | 37.46 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.30 | Call | | | 2,001.00000 | 1,979 | 31.79 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.30 | Put | | | 41.00000 | 39 | 31.79 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.50 | Call | | | 220.00000 | 209 | 35.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.50 | Put | | | 1,460.00000 | 1,469 | 35.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.30 | Call | | | 118.00000 | 110 | 37.44 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.30 | Put | | | 2,158.00000 | 2,171 | 37.44 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.10 | Call | | | 57.00000 | 52 | 38.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.10 | Put | | | 2,897.00000 | 2,913 | 38.32 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Call | | | 3,161.00000 | 3,151 | 39.76 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Put | | | 1.00000 | 12 | 39.76 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Call | | | 2,390.00000 | 2,368 | 34.95 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Put | | | 30.00000 | 28 | 34.95 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Call | | | 294.00000 | 278 | 33.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.10 | Put | | | 1,134.00000 | 1,139 | 33.69 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.20 | Call | | | 3,061.00000 | 3,053 | 39.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.20 | Put | | | 1.00000 | 13 | 39.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.00 | Call | | | 2,292.00000 | 2,270 | 34.16 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.00 | Put | | | 32.00000 | 31 | 34.16 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.20 | Call | | | 274.00000 | 259 | 34.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.20 | Put | | | 1,214.00000 | 1,219 | 34.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.80 | Call | | | 76.00000 | 70 | 38.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.80 | Put | | | 2,616.00000 | 2,631 | 38.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.60 | Call | | | 35.00000 | 31 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.60 | Put | | | 3,375.00000 | 3,392 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.30 | Call | | | 2,962.00000 | 2,954 | 38.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.30 | Put | | | 2.00000 | 15 | 38.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.10 | Call | | | 2,195.00000 | 2,173 | 33.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.10 | Put | | | 35.00000 | 33 | 33.37 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.30 | Call | | | 254.00000 | 241 | 34.52 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.30 | Put | | | 1,294.00000 | 1,301 | 34.52 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.10 | Call | | | 140.00000 | 131 | 37.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.10 | Put | | | 1,980.00000 | 1,992 | 37.10 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.90 | Call | | | 69.00000 | 63 | 38.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.90 | Put | | | 2,709.00000 | 2,724 | 38.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.70 | Call | | | 31.00000 | 28 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.70 | Put | | | 3,471.00000 | 3,488 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.00 | Call | | | 3,260.00000 | 3,250 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.00 | Put | | | 0.00000 | 11 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.80 | Call | | | 2,482.00000 | 2,465 | 35.74 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.80 | Put | | | 22.00000 | 26 | 35.74 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Call | | | 1,021.00000 | 987 | 26.14 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 12.40 | Put | | | 161.00000 | 148 | 26.14 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.80 | Call | | | 178.00000 | 170 | 36.60 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 14.80 | Put | | | 1,718.00000 | 1,730 | 36.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.40 | Call | | | 43.00000 | 39 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.40 | Put | | | 3,183.00000 | 3,199 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.35 | Call | | | 2,913.00000 | 2,905 | 38.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.35 | Put | | | 3.00000 | 16 | 38.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.15 | Call | | | 2,146.00000 | 2,124 | 32.98 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.15 | Put | | | 36.00000 | 35 | 32.98 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.35 | Call | | | 245.00000 | 232 | 34.73 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.35 | Put | | | 1,335.00000 | 1,343 | 34.73 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.15 | Call | | | 134.00000 | 125 | 37.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.15 | Put | | | 2,024.00000 | 2,036 | 37.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.95 | Call | | | 66.00000 | 60 | 38.21 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.95 | Put | | | 2,756.00000 | 2,771 | 38.21 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.75 | Call | | | 30.00000 | 26 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.75 | Put | | | 3,520.00000 | 3,537 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.45 | Call | | | 2,815.00000 | 2,807 | 37.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.45 | Put | | | 5.00000 | 18 | 37.75 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.25 | Call | | | 2,049.00000 | 2,027 | 32.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.25 | Put | | | 39.00000 | 38 | 32.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.05 | Call | | | 60.00000 | 55 | 38.28 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.05 | Put | | | 2,850.00000 | 2,865 | 38.28 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Call | | | 26.00000 | 23 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Put | | | 3,616.00000 | 3,634 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.40 | Call | | | 2,864.00000 | 2,856 | 38.04 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.40 | Put | | | 4.00000 | 17 | 38.04 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.20 | Call | | | 2,098.00000 | 2,075 | 32.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.20 | Put | | | 38.00000 | 36 | 32.58 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.20 | Call | | | 129.00000 | 120 | 37.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.20 | Put | | | 2,069.00000 | 2,081 | 37.27 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.00 | Call | | | 63.00000 | 57 | 38.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.00 | Put | | | 2,803.00000 | 2,818 | 38.24 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Call | | | 3,161.00000 | 3,151 | 39.76 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.10 | Put | | | 1.00000 | 12 | 39.76 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.05 | Call | | | 3,211.00000 | 3,201 | 40.05 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.05 | Put | | | 1.00000 | 11 | 40.05 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.85 | Call | | | 2,436.00000 | 2,417 | 35.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.85 | Put | | | 26.00000 | 27 | 35.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.85 | Call | | | 172.00000 | 162 | 36.68 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.85 | Put | | | 1,762.00000 | 1,773 | 36.68 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.65 | Call | | | 87.00000 | 81 | 37.99 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.65 | Put | | | 2,477.00000 | 2,492 | 37.99 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.25 | Call | | | 3,012.00000 | 3,004 | 38.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.25 | Put | | | 2.00000 | 14 | 38.90 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.05 | Call | | | 2,244.00000 | 2,221 | 33.77 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.05 | Put | | | 34.00000 | 32 | 33.77 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 14.25 | Call | | | 264.00000 | 249 | 34.31 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 14.25 | Put | | | 1,254.00000 | 1,260 | 34.31 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.05 | Call | | | 147.00000 | 137 | 37.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.05 | Put | | | 1,937.00000 | 1,947 | 37.02 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Call | | | 72.00000 | 67 | 38.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.85 | Put | | | 2,662.00000 | 2,677 | 38.13 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.65 | Call | | | 33.00000 | 29 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.65 | Put | | | 3,423.00000 | 3,440 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.10 | Call | | | 20.00000 | 17 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.10 | Put | | | 3,860.00000 | 3,878 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Call | | | 2,390.00000 | 2,368 | 34.95 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.90 | Put | | | 30.00000 | 28 | 34.95 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Call | | | 26.00000 | 23 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.85 | Put | | | 3,616.00000 | 3,634 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.65 | Call | | | 11.00000 | 9 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.65 | Put | | | 4,401.00000 | 4,420 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.60 | Call | | | 11.00000 | 9 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.60 | Put | | | 4,351.00000 | 4,370 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Call | | | 2,623.00000 | 2,611 | 36.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.65 | Put | | | 13.00000 | 22 | 36.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Call | | | 1,856.00000 | 1,834 | 30.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.45 | Put | | | 46.00000 | 45 | 30.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Call | | | 628.00000 | 603 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 13.05 | Put | | | 418.00000 | 413 | 28.60 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Call | | | 104.00000 | 97 | 37.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.45 | Put | | | 2,294.00000 | 2,307 | 37.70 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.05 | Call | | | 21.00000 | 18 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 17.05 | Put | | | 3,811.00000 | 3,829 | 38.54 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.55 | Call | | | 2,718.00000 | 2,709 | 37.18 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.55 | Put | | | 8.00000 | 20 | 37.18 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Call | | | 1,952.00000 | 1,930 | 31.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.35 | Put | | | 42.00000 | 41 | 31.40 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.35 | Call | | | 113.00000 | 105 | 37.53 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.35 | Put | | | 2,203.00000 | 2,216 | 37.53 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.15 | Call | | | 54.00000 | 49 | 38.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 16.15 | Put | | | 2,944.00000 | 2,960 | 38.35 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.50 | Call | | | 3,760.00000 | 3,743 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 9.50 | Put | | | 0.00000 | 3 | 40.33 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.30 | Call | | | 2,962.00000 | 2,954 | 38.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 10.30 | Put | | | 2.00000 | 15 | 38.61 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.90 | Call | | | 1,437.00000 | 1,416 | 28.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 11.90 | Put | | | 77.00000 | 77 | 28.19 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.90 | Call | | | 69.00000 | 63 | 38.17 | 0.00 | 0 | 0.00 |
| € / R On 16/03/2009 Currency Future | 15.90 | Put | | | 2,709.00000 | 2,724 | 38.17 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | | | 13.48100 | | 13.50500 | | 28.84 | 0.00 | 0 | 2,636.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 13.50 | Call | | | 934.00000 | 912 | 28.84 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Put | | | 929.00000 | 931 | 28.84 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Call | | | 953.00000 | 931 | 28.71 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Put | | | 898.00000 | 900 | 28.71 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 878.00000 | 857 | 29.24 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 1,023.00000 | 1,026 | 29.24 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 860.00000 | 840 | 29.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 1,055.00000 | 1,059 | 29.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 878.00000 | 857 | 29.24 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 1,023.00000 | 1,026 | 29.24 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 827.00000 | 807 | 29.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 1,122.00000 | 1,126 | 29.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 794.00000 | 775 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,189.00000 | 1,194 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 896.00000 | 875 | 29.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 991.00000 | 994 | 29.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 860.00000 | 840 | 29.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 1,055.00000 | 1,059 | 29.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 1,013.00000 | 990 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 808.00000 | 809 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Call | | | 1,179.00000 | 1,154 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Put | | | 624.00000 | 623 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 915.00000 | 893 | 28.97 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 960.00000 | 962 | 28.97 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Call | | | 774.00000 | 756 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Put | | | 1,219.00000 | 1,225 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Call | | | 755.00000 | 737 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Put | | | 1,250.00000 | 1,256 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 717.00000 | 699 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 1,312.00000 | 1,318 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Call | | | 535.00000 | 519 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Put | | | 1,680.00000 | 1,688 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Call | | | 520.00000 | 505 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Put | | | 1,715.00000 | 1,724 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Call | | | 629.00000 | 612 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,474.00000 | 1,481 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 699.00000 | 681 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,344.00000 | 1,350 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Call | | | 810.00000 | 791 | 29.79 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Put | | | 1,155.00000 | 1,160 | 29.79 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 896.00000 | 875 | 29.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 991.00000 | 994 | 29.10 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 915.00000 | 893 | 28.97 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 960.00000 | 962 | 28.97 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 1,013.00000 | 990 | 28.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 808.00000 | 809 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | | 993.00000 | 970 | 28.43 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | | 838.00000 | 839 | 28.43 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 973.00000 | 951 | 28.58 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 868.00000 | 870 | 28.58 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 827.00000 | 807 | 29.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 1,122.00000 | 1,126 | 29.65 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 973.00000 | 951 | 28.58 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 868.00000 | 870 | 28.58 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | | 1,074.00000 | 1,050 | 27.72 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | | 719.00000 | 719 | 27.72 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Call | | | 1,033.00000 | 1,010 | 28.09 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Put | | | 778.00000 | 779 | 28.09 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 717.00000 | 699 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 1,312.00000 | 1,318 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Call | | | 580.00000 | 564 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Put | | | 1,575.00000 | 1,583 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 466.00000 | 451 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,861.00000 | 1,870 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Call | | | 392.00000 | 379 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Put | | | 2,087.00000 | 2,098 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 646.00000 | 629 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 1,441.00000 | 1,448 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 681.00000 | 663 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,376.00000 | 1,382 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 1,207.00000 | 1,182 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 602.00000 | 601 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 1,096.00000 | 1,071 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 691.00000 | 690 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Call | | | 1,296.00000 | 1,270 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Put | | | 541.00000 | 539 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 1,586.00000 | 1,560 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 381.00000 | 379 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 1,552.00000 | 1,526 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 397.00000 | 395 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Call | | | 1,621.00000 | 1,594 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Put | | | 366.00000 | 363 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 1,552.00000 | 1,526 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 397.00000 | 395 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 1,420.00000 | 1,394 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 465.00000 | 463 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Call | | | 1,453.00000 | 1,427 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Put | | | 448.00000 | 446 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 1,357.00000 | 1,331 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 502.00000 | 500 | 27.54 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 1,763.00000 | 1,736 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 308.00000 | 305 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Call | | | 1,485.00000 | 1,459 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Put | | | 430.00000 | 428 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Call | | | 1,656.00000 | 1,629 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Put | | | 351.00000 | 348 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 1,727.00000 | 1,700 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 322.00000 | 319 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 1,691.00000 | 1,664 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 336.00000 | 333 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Call | | | 2,027.00000 | 2,001 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Put | | | 222.00000 | 220 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Call | | | 1,950.00000 | 1,923 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Put | | | 245.00000 | 242 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Call | | | 1,874.00000 | 1,847 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Put | | | 269.00000 | 266 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Call | | | 1,799.00000 | 1,773 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Put | | | 294.00000 | 292 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 1,519.00000 | 1,492 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 414.00000 | 411 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Call | | | 1,988.00000 | 1,962 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Put | | | 233.00000 | 231 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 1,911.00000 | 1,885 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 256.00000 | 254 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Call | | | 1,836.00000 | 1,810 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Put | | | 281.00000 | 279 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 1,420.00000 | 1,394 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 465.00000 | 463 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 1,727.00000 | 1,700 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 322.00000 | 319 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 1,389.00000 | 1,363 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 484.00000 | 482 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Call | | | 1,326.00000 | 1,301 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Put | | | 521.00000 | 520 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 1,763.00000 | 1,736 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 308.00000 | 305 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 1,691.00000 | 1,664 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 336.00000 | 333 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 1,236.00000 | 1,211 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 581.00000 | 580 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | | 2,067.00000 | 2,040 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | | 212.00000 | 209 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 1,911.00000 | 1,885 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 256.00000 | 254 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 1,357.00000 | 1,331 | 27.54 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 502.00000 | 500 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | | 1,123.00000 | 1,098 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | | 668.00000 | 667 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 1,236.00000 | 1,211 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 581.00000 | 580 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 1,389.00000 | 1,363 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 484.00000 | 482 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 1,266.00000 | 1,240 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 561.00000 | 559 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 1,586.00000 | 1,560 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 381.00000 | 379 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 1,519.00000 | 1,492 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 414.00000 | 411 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 1,266.00000 | 1,240 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 561.00000 | 559 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 1,207.00000 | 1,182 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 602.00000 | 601 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Call | | | 1,151.00000 | 1,126 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Put | | | 646.00000 | 645 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | | 1,123.00000 | 1,098 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | | 668.00000 | 667 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Call | | | 843.00000 | 823 | 29.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Put | | | 1,088.00000 | 1,092 | 29.52 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Call | | | 1,053.00000 | 1,029 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Put | | | 748.00000 | 748 | 27.90 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 794.00000 | 775 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,189.00000 | 1,194 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Call | | | 663.00000 | 646 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Put | | | 1,408.00000 | 1,415 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Call | | | 596.00000 | 580 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Put | | | 1,541.00000 | 1,549 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Call | | | 565.00000 | 549 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,610.00000 | 1,618 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Call | | | 506.00000 | 491 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Put | | | 1,751.00000 | 1,760 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Call | | | 479.00000 | 464 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,824.00000 | 1,833 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Call | | | 453.00000 | 438 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Put | | | 1,898.00000 | 1,907 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Call | | | 428.00000 | 414 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,973.00000 | 1,983 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 612.00000 | 596 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,507.00000 | 1,515 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 550.00000 | 534 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,645.00000 | 1,653 | 29.93 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 646.00000 | 629 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 1,441.00000 | 1,448 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 612.00000 | 596 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,507.00000 | 1,515 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 550.00000 | 534 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,645.00000 | 1,653 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 492.00000 | 477 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,787.00000 | 1,796 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Call | | | 440.00000 | 426 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Put | | | 1,935.00000 | 1,945 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Call | | | 416.00000 | 402 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Put | | | 2,011.00000 | 2,021 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 370.00000 | 357 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,165.00000 | 2,176 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Call | | | 349.00000 | 337 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Put | | | 2,244.00000 | 2,256 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Call | | | 329.00000 | 317 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Put | | | 2,324.00000 | 2,336 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Call | | | 310.00000 | 299 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,405.00000 | 2,418 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 492.00000 | 477 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,787.00000 | 1,796 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 466.00000 | 451 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 1,861.00000 | 1,870 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 370.00000 | 357 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,165.00000 | 2,176 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 736.00000 | 718 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,281.00000 | 1,287 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 1,096.00000 | 1,071 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 691.00000 | 690 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 736.00000 | 718 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,281.00000 | 1,287 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 699.00000 | 681 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,344.00000 | 1,350 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | | 1,074.00000 | 1,050 | 27.72 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | | 719.00000 | 719 | 27.72 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 681.00000 | 663 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,376.00000 | 1,382 | 29.93 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | | | 13.70480 | | 13.72610 | | 28.47 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Call | | | 1,217.00000 | 1,198 | 28.57 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Put | | | 1,240.00000 | 1,243 | 28.57 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | | 1,235.00000 | 1,216 | 28.47 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | | 1,209.00000 | 1,212 | 28.47 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | | 1,254.00000 | 1,235 | 28.37 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | | 1,178.00000 | 1,180 | 28.37 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | | 1,163.00000 | 1,145 | 28.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | | 1,337.00000 | 1,340 | 28.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | | 1,163.00000 | 1,145 | 28.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | | 1,337.00000 | 1,340 | 28.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Call | | | 1,145.00000 | 1,128 | 28.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Put | | | 1,369.00000 | 1,373 | 28.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | | 1,180.00000 | 1,162 | 28.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | | 1,304.00000 | 1,307 | 28.77 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | | 1,128.00000 | 1,111 | 29.08 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | | 1,402.00000 | 1,406 | 29.08 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | | 1,096.00000 | 1,079 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,469.00000 | 1,474 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | | 1,198.00000 | 1,180 | 28.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | | 1,272.00000 | 1,275 | 28.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Call | | | 1,314.00000 | 1,294 | 28.08 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Put | | | 1,088.00000 | 1,089 | 28.08 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | | 1,497.00000 | 1,476 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | | 871.00000 | 871 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | | 1,055.00000 | 1,039 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | | 1,529.00000 | 1,534 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | | 822.00000 | 807 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,946.00000 | 1,952 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | | 1,198.00000 | 1,180 | 28.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | | 1,272.00000 | 1,275 | 28.67 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | | 1,096.00000 | 1,079 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,469.00000 | 1,474 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 1,016.00000 | 1,000 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,590.00000 | 1,595 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 978.00000 | 963 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,652.00000 | 1,658 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | | 942.00000 | 926 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | | 1,716.00000 | 1,721 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | | 906.00000 | 891 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,780.00000 | 1,786 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | | 1,274.00000 | 1,254 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | | 1,148.00000 | 1,150 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 1,016.00000 | 1,000 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 1,590.00000 | 1,595 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 978.00000 | 963 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,652.00000 | 1,658 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Call | | | 1,444.00000 | 1,423 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Put | | | 918.00000 | 918 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | | 1,391.00000 | 1,371 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | | 965.00000 | 966 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | | 1,354.00000 | 1,334 | 27.87 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | | 1,028.00000 | 1,029 | 27.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Call | | | 1,725.00000 | 1,704 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Put | | | 699.00000 | 699 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 1,666.00000 | 1,645 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 740.00000 | 740 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 1,608.00000 | 1,587 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 782.00000 | 782 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Call | | | 1,552.00000 | 1,531 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Put | | | 826.00000 | 826 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | | 1,391.00000 | 1,371 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | | 965.00000 | 966 | 27.54 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | | 1,274.00000 | 1,254 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | | 1,148.00000 | 1,150 | 28.28 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Call | | | 1,334.00000 | 1,314 | 27.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Put | | | 1,058.00000 | 1,059 | 27.98 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 1,294.00000 | 1,274 | 28.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,118.00000 | 1,119 | 28.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Call | | | 1,112.00000 | 1,095 | 29.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Put | | | 1,436.00000 | 1,440 | 29.18 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Call | | | 1,075.00000 | 1,059 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Put | | | 1,499.00000 | 1,504 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Call | | | 1,036.00000 | 1,019 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Put | | | 1,560.00000 | 1,565 | 29.29 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | | 1,354.00000 | 1,334 | 27.87 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | | 1,028.00000 | 1,029 | 27.87 | 0.00 | 0 | 0.00 |
| ALBI On 05/02/2009 Index Future | | | 294.49300 | | 294.46900 | | 0.00 | 0.00 | 0 | 557.00 |
| ALBI On 07/05/2009 Index Future | | | 302.04000 | | 302.05100 | | 0.00 | 3,020,400.00 | 1 | 336.00 |
| ALBI On 06/08/2009 Index Future | | | 309.19700 | | 309.21300 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 05/02/2009 Index Future | | | 124.52300 | | 124.56700 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/05/2009 Index Future | | | 127.71400 | | 127.75800 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | | 130.84500 | | 130.92000 | | 0.00 | 0.00 | 0 | 2.00 |
| GOVI On 05/02/2009 jGovi | | | 296.42400 | | 296.38500 | | 0.00 | 53,356,320.00 | 18 | 591.00 |
| GOVI On 07/05/2009 jGovi | | | 304.02100 | | 303.97800 | | 0.00 | 0.00 | 0 | 186.00 |
| GOVI On 06/08/2009 jGovi | | | 311.47300 | | 311.50200 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 05/02/2009 Index Future | | | 335.40000 | | 335.40000 | | 0.00 | 0.00 | 0 | 2.00 |
| ILBI On 07/05/2009 Index Future | | | 345.24900 | | 345.24900 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.21900 | | 9.16800 | | 36.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| J157 On 15/09/2015 jSwap | | | 8.50800 | | 8.49900 | | 36.83 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.68500 | | 7.66600 | | 36.83 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.31100 | | 8.29300 | | 36.83 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.48100 | | 8.45300 | | 36.83 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.29700 | | 8.26600 | | 36.83 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.22200 | | 8.19300 | | 36.83 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 10.84200 | | 10.87500 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 10.81200 | | 10.83900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 8.99200 | | 8.94800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 7.64000 | | 7.55900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 7.16400 | | 7.08300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/02/2009 jNote | | | 8.06300 | | 8.00400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/05/2009 jNote | | | 7.66000 | | 7.59600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | | 7.51200 | | 7.45100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/02/2009 jNote | | | 8.11400 | | 8.08400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/05/2009 jNote | | | 7.95500 | | 7.92700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | | 7.90800 | | 7.88600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/02/2009 jNote | | | 8.14500 | | 8.11600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/05/2009 jNote | | | 8.03800 | | 8.00700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | | 7.99200 | | 7.96300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 27/02/2009 jRod | | | 11.31100 | | 11.31400 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/03/2009 jRod | | | 11.11200 | | 11.12500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/04/2009 jRod | | | 10.88400 | | 10.91000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/05/2009 jRod | | | 10.94200 | | 10.95900 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2009 jRod | | | 10.63300 | | 10.65400 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 05/02/2009 Index Future | | | 284.13100 | | 284.17100 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/05/2009 Index Future | | | 291.41200 | | 291.45000 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | 298.55600 | | 298.66400 | | 0.00 | 0.00 | 0 | 3.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|------------------|
| R153 On 05/02/2009 Bond Future | | | 6.82600 | 6.79700 | | 3.00 | 0.00 | 0 | 7,458.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Call | | 4,774.00000 | 4,730 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Put | | 0.00000 | 0 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | | | 5.93600 | 5.90200 | | 2.72 | 0.00 | 0 | 4,652.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Call | | 4,281.00000 | 4,237 | 2.80 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Put | | 1.00000 | 1 | 2.80 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | 4.68200 | 4.64100 | | 1.96 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | 5,318.00000 | 5,274 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | 2.00000 | 2 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | 5,567.00000 | 5,523 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | 1.00000 | 1 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | | | 2.82100 | 2.76800 | | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Call | | 3,083.00000 | 3,038 | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | 2.00000 | 2 | 1.24 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | | | 7.44300 | 7.44100 | | 12.40 | 0.00 | 0 | 15,402.00 |
| R157 On 05/02/2009 Bond Future | 8.25 | Call | | 4,835.00000 | 4,822 | 12.60 | 0.00 | 0 | 1,700.00 |
| R157 On 05/02/2009 Bond Future | 8.25 | Put | | 0.00000 | 0 | 12.60 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Call | | 7,707.00000 | 7,695 | 12.80 | 0.00 | 0 | 600.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Put | | 0.00000 | 0 | 12.80 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Call | | 14,522.00000 | 14,510 | 13.10 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Put | | 0.00000 | 0 | 13.10 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Call | | 10,494.00000 | 10,482 | 13.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 13.00 | 0.00 | 0 | 850.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Call | | 11,857.00000 | 11,845 | 13.10 | 0.00 | 0 | 600.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Put | | 0.00000 | 0 | 13.10 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | | | 7.28600 | 7.28400 | | 12.40 | 0.00 | 0 | 2,124.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Call | | 3,233.00000 | 3,209 | 12.35 | 0.00 | 0 | 386.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Put | | 3,436.00000 | 3,424 | 12.35 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Call | | 1,485.00000 | 1,467 | 12.20 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Put | | 6,274.00000 | 6,267 | 12.20 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Call | | 10,253.00000 | 10,234 | 12.90 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Put | | 511.00000 | 503 | 12.90 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | 7.19600 | 7.19500 | | 12.60 | 0.00 | 0 | 5,000.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | 12,430.00000 | 12,416 | 13.30 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | 1,223.00000 | 1,215 | 13.30 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | 7.14000 | 7.13900 | | 12.55 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | 6,754.00000 | 6,740 | 12.55 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | 4,761.00000 | 4,753 | 12.55 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | | | 7.91600 | 7.91500 | | 24.77 | 0.00 | 0 | 3,485.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Call | | 13,673.00000 | 13,662 | 25.97 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 25.97 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | | | 7.82800 | 7.82700 | | 26.15 | 9,056,833.80 | 70 | 8,426.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|------------|---------------------|------------------|
| R186 On 07/05/2009 Bond Future | 8.00 | Call | | | 7,850.00000 | 7,808 | 26.36 | 0.00 | 0 | 2,500.00 |
| R186 On 07/05/2009 Bond Future | 8.00 | Put | | | 5,933.00000 | 5,902 | 26.36 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Call | | | 1,774.00000 | 1,746 | 25.73 | 0.00 | 0 | 97.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Put | | | 18,050.00000 | 18,033 | 25.73 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Call | | | 14,505.00000 | 14,469 | 26.99 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Put | | | 2,317.00000 | 2,292 | 26.99 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | 7.77900 | | 7.77800 | | 7.75 | 0.00 | 0 | 2,500.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | | 17,556.00000 | 17,524 | 29.18 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | | 4,914.00000 | 4,893 | 29.18 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | | | 7.74600 | | 7.74600 | | 27.83 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 11,249.00000 | 11,227 | 27.71 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 14,034.00000 | 14,011 | 27.71 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 19,774.00000 | 19,753 | 28.72 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 6,874.00000 | 6,854 | 28.72 | 0.00 | 0 | 5,000.00 |
| R196 On 05/02/2009 Bond Future | | | 10.98600 | | 11.02800 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Call | | | 182.00000 | 148 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Put | | | 196.00000 | 160 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | | | 11.54300 | | 11.49100 | | 0.40 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Call | | | 30.00000 | 26 | 0.40 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Put | | | 175.00000 | 186 | 0.40 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | | | 7.56100 | | 7.54800 | | 0.00 | 0.00 | 0 | 4.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Call | | | 7,836.00000 | 7,773 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Put | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | | | 7.36400 | | 7.35100 | | 12.17 | 0.00 | 0 | 2.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Call | | | 8,822.00000 | 8,760 | 12.56 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Put | | | 330.00000 | 330 | 12.56 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 7.23500 | | 7.22200 | | 12.60 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | | 9,706.00000 | 9,650 | 13.01 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | | 935.00000 | 938 | 13.01 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 7.13200 | | 7.11900 | | 11.92 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 5,402.00000 | 5,361 | 11.92 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 3,741.00000 | 3,757 | 11.92 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | | | 7.87300 | | 7.88200 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Call | | | 8,107.00000 | 8,163 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Put | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | | | 7.74000 | | 7.74900 | | 17.63 | 208,751.12 | 2 | 43.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Call | | | 8,491.00000 | 8,521 | 18.12 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,116.00000 | 1,091 | 18.12 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | | | 7.65900 | | 7.66900 | | 17.95 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | | 11,066.00000 | 11,102 | 18.46 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,998.00000 | 1,973 | 18.46 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R203 On 05/11/2009 Bond Future | | | 7.60600 | 7.61600 | | 18.06 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | 6,249.00000 | 6,268 | 18.06 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | 6,944.00000 | 6,903 | 18.06 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | | | 7.88400 | 7.91300 | | 0.00 | 0.00 | 0 | 18.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Call | | 8,563.00000 | 8,760 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | | | 7.76500 | 7.79500 | | 19.31 | 0.00 | 0 | 8.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Call | | 9,017.00000 | 9,162 | 19.86 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Put | | 1,303.00000 | 1,246 | 19.86 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | | | 7.69700 | 7.72800 | | 20.56 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | 11,819.00000 | 11,964 | 21.14 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | 2,312.00000 | 2,251 | 21.14 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | | | 7.64800 | 7.68100 | | 19.99 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | 6,742.00000 | 6,840 | 19.99 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | 7,938.00000 | 7,818 | 19.99 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | | | 7.60000 | 7.63700 | | 0.00 | 0.00 | 0 | 1,730.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Call | | 6,251.00000 | 6,400 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | | | 7.38300 | 7.42300 | | 10.87 | 0.00 | 0 | 160.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Call | | 6,362.00000 | 6,490 | 11.22 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Put | | 435.00000 | 406 | 11.22 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 7.23700 | 7.28100 | | 11.10 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | 7,880.00000 | 8,010 | 11.46 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | 824.00000 | 790 | 11.46 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 7.11600 | 7.16300 | | 10.40 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | 4,345.00000 | 4,435 | 10.40 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | 3,145.00000 | 3,067 | 10.40 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | | | 8.03500 | 8.03400 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Call | | 7,942.00000 | 7,935 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | | | 7.93300 | 7.93200 | | 21.64 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Call | | 8,631.00000 | 8,607 | 22.33 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Put | | 1,631.00000 | 1,615 | 22.33 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 7.87600 | 7.87600 | | 23.10 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | 11,568.00000 | 11,554 | 23.83 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | 2,765.00000 | 2,751 | 23.83 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 7.83800 | 7.83700 | | 22.56 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | 6,575.00000 | 6,558 | 22.29 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | 8,883.00000 | 8,872 | 22.29 | 0.00 | 0 | 0.00 |
| R208 On 05/02/2009 Bond Future | | | 8.13100 | 8.11400 | | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R208 On 05/02/2009 Bond Future | 8.75 | Call | | | 4,366.00000 | 4,245 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 05/02/2009 Bond Future | 8.75 | Put | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | | | 8.04400 | | 8.02600 | | 23.86 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Call | | | 7,286.00000 | 7,176 | 24.43 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Put | | | 2,346.00000 | 2,364 | 24.43 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | | | 8.00500 | | 7.98700 | | 24.64 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | | 11,421.00000 | 11,314 | 25.42 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | | 3,092.00000 | 3,111 | 25.42 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | | | 8.03000 | | 8.01400 | | 25.01 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | | 7,041.00000 | 6,971 | 24.81 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | | 8,893.00000 | 8,933 | 24.81 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | | | 7.61600 | | 7.62500 | | 0.00 | 0.00 | 0 | 1,472.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Call | | | 12,089.00000 | 12,178 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Put | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | | | 7.54400 | | 7.55300 | | 34.24 | 0.00 | 0 | 4,073.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Call | | | 14,213.00000 | 14,269 | 35.34 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,422.00000 | 1,387 | 35.34 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 7.50100 | | 7.51100 | | 35.86 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | | 15,355.00000 | 15,410 | 37.01 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | | 4,134.00000 | 4,088 | 37.01 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 7.47100 | | 7.48100 | | 36.83 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | | 9,967.00000 | 10,001 | 36.68 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | | 12,366.00000 | 12,298 | 36.68 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | | 8,876.00000 | 8,906 | 36.53 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | | 13,992.00000 | 13,920 | 36.53 | 0.00 | 0 | 0.00 |
| TRT1 On 05/02/2009 Index Future | | | 292.61700 | | 292.58200 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 07/05/2009 Index Future | | | 300.11600 | | 300.07700 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 307.47300 | | 307.50500 | | 0.00 | 0.00 | 0 | 100.00 |
| ZAAD On 16/03/2009 Currency Future | | | 6.54530 | | 6.50730 | | 26.79 | 0.00 | 0 | 8,174.00 |
| ZAAD On 16/03/2009 Currency Future | 6.50 | Call | | | 245.00000 | 257 | 26.79 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.50 | Put | | | 237.00000 | 212 | 26.79 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Call | | | 226.00000 | 237 | 27.38 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Put | | | 269.00000 | 242 | 27.38 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Call | | | 209.00000 | 219 | 27.97 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Put | | | 302.00000 | 274 | 27.97 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.65 | Call | | | 194.00000 | 203 | 28.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.65 | Put | | | 336.00000 | 308 | 28.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Call | | | 180.00000 | 188 | 29.13 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Put | | | 372.00000 | 343 | 29.13 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.75 | Call | | | 167.00000 | 174 | 29.72 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.75 | Put | | | 410.00000 | 379 | 29.72 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 16/03/2009 Currency Future | 6.65 | Call | | | 194.00000 | 203 | 28.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.65 | Put | | | 336.00000 | 308 | 28.55 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Call | | | 180.00000 | 188 | 29.13 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.70 | Put | | | 372.00000 | 343 | 29.13 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.85 | Call | | | 145.00000 | 150 | 30.90 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.85 | Put | | | 487.00000 | 455 | 30.90 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Call | | | 155.00000 | 162 | 30.31 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Put | | | 448.00000 | 416 | 30.31 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Call | | | 122.00000 | 126 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Put | | | 565.00000 | 531 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Call | | | 135.00000 | 140 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Put | | | 528.00000 | 495 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Call | | | 122.00000 | 126 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.95 | Put | | | 565.00000 | 531 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Call | | | 155.00000 | 162 | 30.31 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.80 | Put | | | 448.00000 | 416 | 30.31 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Call | | | 209.00000 | 219 | 27.97 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.60 | Put | | | 302.00000 | 274 | 27.97 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.00 | Call | | | 110.00000 | 113 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.00 | Put | | | 602.00000 | 568 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Call | | | 98.00000 | 102 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Put | | | 641.00000 | 606 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Call | | | 135.00000 | 140 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.90 | Put | | | 528.00000 | 495 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.65 | Call | | | 23.00000 | 23 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.65 | Put | | | 1,166.00000 | 1,128 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.80 | Call | | | 15.00000 | 15 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.80 | Put | | | 1,308.00000 | 1,270 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.50 | Call | | | 34.00000 | 34 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.50 | Put | | | 1,027.00000 | 989 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.30 | Call | | | 56.00000 | 57 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.30 | Put | | | 848.00000 | 812 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Call | | | 79.00000 | 81 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Put | | | 722.00000 | 686 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Call | | | 88.00000 | 91 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Put | | | 681.00000 | 646 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Call | | | 264.00000 | 278 | 26.21 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Put | | | 207.00000 | 183 | 26.21 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.35 | Call | | | 311.00000 | 329 | 25.22 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.35 | Put | | | 153.00000 | 133 | 25.22 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.25 | Call | | | 367.00000 | 390 | 24.53 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.25 | Put | | | 110.00000 | 94 | 24.53 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Call | | | 226.00000 | 237 | 27.38 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.55 | Put | | | 269.00000 | 242 | 27.38 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.30 | Call | | | 337.00000 | 358 | 24.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 16/03/2009 Currency Future | 6.30 | Put | | | 130.00000 | 112 | 24.80 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Call | | | 286.00000 | 302 | 25.64 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Put | | | 179.00000 | 157 | 25.64 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Call | | | 264.00000 | 278 | 26.21 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.45 | Put | | | 207.00000 | 183 | 26.21 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Call | | | 98.00000 | 102 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.05 | Put | | | 641.00000 | 606 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.20 | Call | | | 399.00000 | 424 | 24.26 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.20 | Put | | | 92.00000 | 78 | 24.26 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Call | | | 286.00000 | 302 | 25.64 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.40 | Put | | | 179.00000 | 157 | 25.64 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Call | | | 79.00000 | 81 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.15 | Put | | | 722.00000 | 686 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Call | | | 70.00000 | 72 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Put | | | 763.00000 | 727 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.30 | Call | | | 56.00000 | 57 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.30 | Put | | | 848.00000 | 812 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Call | | | 44.00000 | 44 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Put | | | 936.00000 | 899 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.25 | Call | | | 63.00000 | 64 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.25 | Put | | | 805.00000 | 769 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.35 | Call | | | 49.00000 | 50 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.35 | Put | | | 892.00000 | 855 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.10 | Call | | | 470.00000 | 497 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.10 | Put | | | 62.00000 | 52 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.20 | Call | | | 399.00000 | 424 | 24.26 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.20 | Put | | | 92.00000 | 78 | 24.26 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.90 | Call | | | 635.00000 | 668 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.90 | Put | | | 28.00000 | 22 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.00 | Call | | | 550.00000 | 580 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.00 | Put | | | 43.00000 | 35 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.95 | Call | | | 592.00000 | 623 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 5.95 | Put | | | 35.00000 | 28 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.05 | Call | | | 509.00000 | 538 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.05 | Put | | | 52.00000 | 43 | 23.73 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Call | | | 433.00000 | 459 | 23.99 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Put | | | 76.00000 | 64 | 23.99 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Call | | | 433.00000 | 459 | 23.99 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 6.15 | Put | | | 76.00000 | 64 | 23.99 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Call | | | 70.00000 | 72 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.20 | Put | | | 763.00000 | 727 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Call | | | 44.00000 | 44 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.40 | Put | | | 936.00000 | 899 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.45 | Call | | | 39.00000 | 39 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.45 | Put | | | 981.00000 | 944 | 31.49 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 16/03/2009 Currency Future | 7.55 | Call | | | 30.00000 | 30 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.55 | Put | | | 1,073.00000 | 1,035 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.60 | Call | | | 26.00000 | 26 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.60 | Put | | | 1,119.00000 | 1,081 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.70 | Call | | | 20.00000 | 20 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.70 | Put | | | 1,213.00000 | 1,175 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Call | | | 11.00000 | 11 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Put | | | 1,404.00000 | 1,366 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Call | | | 11.00000 | 11 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.90 | Put | | | 1,404.00000 | 1,366 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.00 | Call | | | 9.00000 | 8 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.00 | Put | | | 1,501.00000 | 1,463 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.10 | Call | | | 6.00000 | 6 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.10 | Put | | | 1,599.00000 | 1,561 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.20 | Call | | | 5.00000 | 5 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.20 | Put | | | 1,697.00000 | 1,659 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.75 | Call | | | 18.00000 | 17 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.75 | Put | | | 1,260.00000 | 1,222 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.85 | Call | | | 13.00000 | 13 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.85 | Put | | | 1,356.00000 | 1,318 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.95 | Call | | | 10.00000 | 10 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.95 | Put | | | 1,453.00000 | 1,414 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.05 | Call | | | 7.00000 | 7 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 8.05 | Put | | | 1,550.00000 | 1,512 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Call | | | 88.00000 | 91 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 16/03/2009 Currency Future | 7.10 | Put | | | 681.00000 | 646 | 31.49 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | | | 6.64100 | | 6.60860 | | 27.02 | 0.00 | 0 | 1,370.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Call | | | 432.00000 | 445 | 27.02 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Put | | | 423.00000 | 404 | 27.02 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 413.00000 | 425 | 27.31 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 455.00000 | 434 | 27.31 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | | 396.00000 | 407 | 27.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | | 487.00000 | 466 | 27.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Call | | | 380.00000 | 390 | 27.91 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Put | | | 521.00000 | 499 | 27.91 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | | 364.00000 | 374 | 28.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | | 555.00000 | 533 | 28.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | | 349.00000 | 359 | 28.52 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | | 591.00000 | 568 | 28.52 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | | 322.00000 | 331 | 29.15 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | | 664.00000 | 640 | 29.15 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | | 322.00000 | 331 | 29.15 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | | 664.00000 | 640 | 29.15 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | | 335.00000 | 344 | 28.83 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | | 627.00000 | 603 | 28.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | | 349.00000 | 359 | 28.52 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | | 591.00000 | 568 | 28.52 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | | 293.00000 | 301 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | | 734.00000 | 710 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Call | | | 310.00000 | 318 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Put | | | 701.00000 | 677 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | | 335.00000 | 344 | 28.83 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | | 627.00000 | 603 | 28.83 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | | 364.00000 | 374 | 28.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | | 555.00000 | 533 | 28.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | | 396.00000 | 407 | 27.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | | 487.00000 | 466 | 27.60 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Call | | | 277.00000 | 284 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Put | | | 769.00000 | 743 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | | 262.00000 | 269 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | | 803.00000 | 778 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | | 293.00000 | 301 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | | 734.00000 | 710 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | | 262.00000 | 269 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | | 803.00000 | 778 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | | 119.00000 | 122 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | | 1,311.00000 | 1,281 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | | 105.00000 | 107 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | | 1,396.00000 | 1,366 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Call | | | 154.00000 | 157 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Put | | | 1,145.00000 | 1,116 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | | 196.00000 | 201 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | | 987.00000 | 960 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Call | | | 234.00000 | 240 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Put | | | 875.00000 | 849 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | | 247.00000 | 254 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | | 839.00000 | 813 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | | 450.00000 | 463 | 26.62 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | | 392.00000 | 372 | 26.62 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | | 490.00000 | 504 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | | 331.00000 | 313 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | | 511.00000 | 526 | 25.50 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | | 303.00000 | 285 | 25.50 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 413.00000 | 425 | 27.31 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 455.00000 | 434 | 27.31 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | | 511.00000 | 526 | 25.50 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | | 303.00000 | 285 | 25.50 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Call | | | 470.00000 | 483 | 26.23 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Put | | | 361.00000 | 342 | 26.23 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | | 559.00000 | 576 | 24.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | | 250.00000 | 235 | 24.91 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | | 247.00000 | 254 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | | 839.00000 | 813 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | | 220.00000 | 226 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | | 912.00000 | 885 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | | 196.00000 | 201 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | | 987.00000 | 960 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Call | | | 174.00000 | 178 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Put | | | 1,065.00000 | 1,037 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Call | | | 208.00000 | 213 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Put | | | 949.00000 | 922 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Call | | | 184.00000 | 189 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Put | | | 1,026.00000 | 998 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | | 614.00000 | 633 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | | 205.00000 | 192 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Call | | | 750.00000 | 772 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Put | | | 141.00000 | 131 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Call | | | 680.00000 | 701 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Put | | | 171.00000 | 160 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | | 614.00000 | 633 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | | 205.00000 | 192 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | | 559.00000 | 576 | 24.91 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | | 250.00000 | 235 | 24.91 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | | 714.00000 | 736 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | | 156.00000 | 145 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | | 646.00000 | 667 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | | 188.00000 | 176 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Call | | | 586.00000 | 604 | 24.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Put | | | 227.00000 | 213 | 24.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Call | | | 534.00000 | 551 | 25.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Put | | | 276.00000 | 260 | 25.21 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | | 646.00000 | 667 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | | 188.00000 | 176 | 24.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | | 163.00000 | 167 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | | 1,105.00000 | 1,076 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Call | | | 144.00000 | 148 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Put | | | 1,186.00000 | 1,157 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | | 220.00000 | 226 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | | 912.00000 | 885 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | | 136.00000 | 139 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | | 1,227.00000 | 1,198 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | | 136.00000 | 139 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | | 1,227.00000 | 1,198 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | | 119.00000 | 122 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | | 1,311.00000 | 1,281 | 29.46 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | | 105.00000 | 107 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | | 1,396.00000 | 1,366 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Call | | | 92.00000 | 94 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Put | | | 1,483.00000 | 1,453 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Call | | | 81.00000 | 82 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Put | | | 1,572.00000 | 1,541 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | | 70.00000 | 72 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | | 1,662.00000 | 1,631 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Call | | | 61.00000 | 63 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Put | | | 1,753.00000 | 1,722 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | | 70.00000 | 72 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | | 1,662.00000 | 1,631 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | | 163.00000 | 167 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | | 1,105.00000 | 1,076 | 29.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | | 490.00000 | 504 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | | 331.00000 | 313 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | | 450.00000 | 463 | 26.62 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | | 392.00000 | 372 | 26.62 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.72840 | | 6.69830 | | 27.01 | 0.00 | 0 | 80.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | | 566.00000 | 579 | 27.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | | 568.00000 | 550 | 27.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | | 548.00000 | 560 | 27.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | | 600.00000 | 582 | 27.23 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | | 531.00000 | 543 | 27.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | | 633.00000 | 614 | 27.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | | 515.00000 | 526 | 27.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | | 666.00000 | 647 | 27.67 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | | 499.00000 | 510 | 27.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | | 701.00000 | 681 | 27.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | | 484.00000 | 494 | 28.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | | 736.00000 | 716 | 28.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | | 456.00000 | 465 | 28.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | | 807.00000 | 787 | 28.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | | 469.00000 | 479 | 28.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | | 771.00000 | 751 | 28.35 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | | 484.00000 | 494 | 28.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | | 736.00000 | 716 | 28.12 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | | 456.00000 | 465 | 28.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | | 807.00000 | 787 | 28.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | | 425.00000 | 434 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | | 877.00000 | 855 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | | 442.00000 | 451 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | | 844.00000 | 823 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | | 442.00000 | 451 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | | 844.00000 | 823 | 28.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | | 642.00000 | 655 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | | 444.00000 | 426 | 25.87 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | | 605.00000 | 618 | 26.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | | 506.00000 | 489 | 26.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | | 566.00000 | 579 | 27.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | | 568.00000 | 550 | 27.01 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | | 408.00000 | 416 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | | 910.00000 | 888 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | | 376.00000 | 383 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | | 977.00000 | 955 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | | 662.00000 | 675 | 25.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | | 413.00000 | 397 | 25.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | | 623.00000 | 636 | 26.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | | 475.00000 | 457 | 26.22 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | | 585.00000 | 598 | 26.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | | 537.00000 | 519 | 26.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | | 425.00000 | 434 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | | 877.00000 | 855 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | | 392.00000 | 400 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | | 943.00000 | 921 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | | 705.00000 | 720 | 25.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | | 357.00000 | 342 | 25.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | | 662.00000 | 675 | 25.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | | 413.00000 | 397 | 25.57 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | | 585.00000 | 598 | 26.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | | 537.00000 | 519 | 26.79 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | | 531.00000 | 543 | 27.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | | 633.00000 | 614 | 27.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | | 376.00000 | 383 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | | 977.00000 | 955 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | | 346.00000 | 353 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | | 1,047.00000 | 1,024 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | | 499.00000 | 510 | 27.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | | 701.00000 | 681 | 27.89 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | | 408.00000 | 416 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | | 910.00000 | 888 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | | 346.00000 | 353 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | | 1,047.00000 | 1,024 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Call | | | 318.00000 | 324 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Put | | | 1,119.00000 | 1,096 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Call | | | 360.00000 | 368 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Put | | | 1,012.00000 | 989 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Call | | | 331.00000 | 338 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Put | | | 1,083.00000 | 1,060 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Call | | | 304.00000 | 311 | 28.80 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 14/09/2009 Currency Future | 7.55 | Put | | | 1,156.00000 | 1,132 | 28.80 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | | 0.00000 | 745 | 24.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | | 0.00000 | 316 | 24.75 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | | 0.00000 | 697 | 25.26 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | | 0.00000 | 369 | 25.26 | 0.00 | 0 | 0.00 |

| | | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Total for Derivatives: | | | | | | | | 183,622,129.52 | 11,597 | 420,107.00 |
|-------------------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Grand Total: | | | | | | | | 183,622,129.52 | 11,597 | 420,107.00 |
|---------------------|--|--|--|--|--|--|--|-----------------------|---------------|-------------------|