



Daily MTM Report

Daily summary for 07/04/2009

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <u>j-Bonds</u> | | | | | | | | | |
| CGR3 On 23/04/2009 Bond | | | 15.83300 | 15.84200 | | | 0.00 | 0 | 0.00 |
| R153 On 31/08/2010 Bond | | | 6.74000 | 6.71500 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.14000 | 8.11000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.70000 | 8.67000 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.19000 | 8.16000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.52000 | 8.49500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.57000 | 8.54000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.14500 | 8.11500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.69000 | 8.64500 | | | 0.00 | 0 | 0.00 |
| R208 On 31/03/2021 Bond | | | 8.78600 | 8.73500 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.44500 | 8.43500 | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------------|---------------------|-----------------|
| Total for j-Bonds: | | | | | | | | 0.00 | 0 | 0.00 |

Derivatives

| | | | | | | | | | | |
|--------------------------------------|-------|------|---------|--|-------------|-------|-------|----------------|--------|------------|
| \$ / R On 12/06/2009 Currency Future | | | 9.26630 | | 9.20130 | | 25.09 | 842,695,854.60 | 90,942 | 228,297.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Call | | | 472.00000 | 520 | 24.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.00 | Put | | | 270.00000 | 254 | 24.01 | 1,270,000.00 | 5 | 5.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 382.00000 | 423 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 381.00000 | 357 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | | 139.00000 | 156 | 29.54 | 0.00 | 0 | 100.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | | 1,138.00000 | 1,090 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Call | | | 362.00000 | 402 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.25 | Put | | | 411.00000 | 386 | 25.09 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 265.00000 | 296 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 614.00000 | 580 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 239.00000 | 267 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 688.00000 | 651 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | | 186.00000 | 208 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | | 885.00000 | 842 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Call | | | 216.00000 | 242 | 27.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.75 | Put | | | 765.00000 | 725 | 27.43 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | | 116.00000 | 130 | 30.48 | 0.00 | 0 | 200.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | | 1,314.00000 | 1,264 | 30.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Call | | | 265.00000 | 296 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.55 | Put | | | 614.00000 | 580 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 252.00000 | 281 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 651.00000 | 615 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Call | | | 239.00000 | 267 | 26.96 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.65 | Put | | | 688.00000 | 651 | 26.96 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 195.00000 | 219 | 27.90 | 0.00 | 0 | 1.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 844.00000 | 803 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Call | | | 252.00000 | 281 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.60 | Put | | | 651.00000 | 615 | 26.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | | 205.00000 | 230 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | | 804.00000 | 764 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | | 153.00000 | 172 | 29.07 | 0.00 | 0 | 2,000.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | | 1,052.00000 | 1,005 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 146.00000 | 164 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 1,094.00000 | 1,047 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | | 82.00000 | 92 | 32.35 | 0.00 | 0 | 220.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | | 1,681.00000 | 1,626 | 32.35 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 10.10 | Call | | 153.00000 | 172 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.10 | Put | | 1,052.00000 | 1,005 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call | | 139.00000 | 156 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put | | 1,138.00000 | 1,090 | 29.54 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Call | | 106.00000 | 119 | 30.95 | 0.00 | 0 | 2,500.00 |
| \$ / R On 12/06/2009 Currency Future | 10.50 | Put | | 1,405.00000 | 1,352 | 30.95 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | 121.00000 | 136 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | 1,270.00000 | 1,220 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | 101.00000 | 114 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | 1,450.00000 | 1,397 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Call | | 15.00000 | 18 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.00 | Put | | 2,813.00000 | 2,751 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Call | | 4.00000 | 5 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.80 | Put | | 3,603.00000 | 3,539 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Call | | 89.00000 | 100 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.70 | Put | | 1,588.00000 | 1,534 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | 93.00000 | 104 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | 1,542.00000 | 1,488 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | 97.00000 | 109 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | 1,496.00000 | 1,442 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | 127.00000 | 142 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | 1,225.00000 | 1,176 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | 160.00000 | 180 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | 1,009.00000 | 964 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Call | | 111.00000 | 124 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.45 | Put | | 1,359.00000 | 1,308 | 30.71 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Call | | 133.00000 | 149 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.25 | Put | | 1,181.00000 | 1,133 | 29.78 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | 177.00000 | 198 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | 926.00000 | 882 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Call | | 168.00000 | 189 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.00 | Put | | 967.00000 | 923 | 28.60 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Call | | 127.00000 | 142 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.30 | Put | | 1,225.00000 | 1,176 | 30.01 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Call | | 121.00000 | 136 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.35 | Put | | 1,270.00000 | 1,220 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Call | | 116.00000 | 130 | 30.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.40 | Put | | 1,314.00000 | 1,264 | 30.48 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Call | | 93.00000 | 104 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.65 | Put | | 1,542.00000 | 1,488 | 31.65 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | 227.00000 | 254 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | 726.00000 | 688 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Call | | 160.00000 | 180 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.05 | Put | | 1,009.00000 | 964 | 28.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.60 | Call | | 97.00000 | 109 | 31.42 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 10.60 | Put | | 1,496.00000 | 1,442 | 31.42 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Call | | 101.00000 | 114 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.55 | Put | | 1,450.00000 | 1,397 | 31.18 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | 72.00000 | 83 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | 1,771.00000 | 1,716 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | 59.00000 | 68 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | 1,907.00000 | 1,852 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | 51.00000 | 59 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | 2,000.00000 | 1,943 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | 77.00000 | 88 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | 1,726.00000 | 1,672 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Call | | 82.00000 | 92 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.80 | Put | | 1,681.00000 | 1,626 | 32.35 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Call | | 67.00000 | 77 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.95 | Put | | 1,816.00000 | 1,761 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | 38.00000 | 45 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | 2,187.00000 | 2,129 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Call | | 25.00000 | 30 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.65 | Put | | 2,474.00000 | 2,413 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Call | | 23.00000 | 27 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.70 | Put | | 2,522.00000 | 2,461 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Call | | 18.00000 | 22 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.85 | Put | | 2,667.00000 | 2,606 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Call | | 48.00000 | 55 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.20 | Put | | 2,046.00000 | 1,989 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Call | | 77.00000 | 88 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.85 | Put | | 1,726.00000 | 1,672 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Call | | 280.00000 | 311 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.50 | Put | | 578.00000 | 545 | 26.25 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Call | | 186.00000 | 208 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.90 | Put | | 885.00000 | 842 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Call | | 205.00000 | 230 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.80 | Put | | 804.00000 | 764 | 27.67 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | 310.00000 | 344 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | 508.00000 | 478 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | 498.00000 | 548 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | 246.00000 | 232 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Call | | 498.00000 | 548 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.95 | Put | | 246.00000 | 232 | 23.86 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | 587.00000 | 642 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | 185.00000 | 176 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Call | | 619.00000 | 676 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.75 | Put | | 168.00000 | 160 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | 653.00000 | 710 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | 151.00000 | 144 | 23.53 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 723.00000 | 783 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 122.00000 | 117 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 687.00000 | 746 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 136.00000 | 130 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 839.00000 | 901 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 88.00000 | 85 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Call | | | 687.00000 | 746 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.65 | Put | | | 136.00000 | 130 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Call | | | 555.00000 | 610 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.85 | Put | | | 204.00000 | 193 | 23.73 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Call | | | 1,005.00000 | 1,069 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.25 | Put | | | 54.00000 | 53 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Call | | | 920.00000 | 984 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.35 | Put | | | 69.00000 | 67 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 761.00000 | 822 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 109.00000 | 106 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Call | | | 447.00000 | 493 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.05 | Put | | | 296.00000 | 277 | 24.17 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Call | | | 403.00000 | 445 | 24.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.15 | Put | | | 351.00000 | 329 | 24.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Call | | | 962.00000 | 1,026 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.30 | Put | | | 61.00000 | 60 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 879.00000 | 942 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 78.00000 | 76 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Call | | | 799.00000 | 861 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.50 | Put | | | 98.00000 | 95 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 525.00000 | 578 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 224.00000 | 212 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 424.00000 | 469 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 323.00000 | 302 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Call | | | 1,182.00000 | 1,247 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.05 | Put | | | 31.00000 | 31 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Call | | | 1,092.00000 | 1,157 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.15 | Put | | | 41.00000 | 41 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Call | | | 761.00000 | 822 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.55 | Put | | | 109.00000 | 106 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Call | | | 839.00000 | 901 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45 | Put | | | 88.00000 | 85 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Call | | | 1,048.00000 | 1,113 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.20 | Put | | | 47.00000 | 46 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Call | | | 879.00000 | 942 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.40 | Put | | | 78.00000 | 76 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Call | | | 525.00000 | 578 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.90 | Put | | | 224.00000 | 212 | 23.79 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.60 | Call | | | 723.00000 | 783 | 23.47 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 8.60 | Put | | | 122.00000 | 117 | 23.47 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Call | | | 653.00000 | 710 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.70 | Put | | | 151.00000 | 144 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Call | | | 587.00000 | 642 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 8.80 | Put | | | 185.00000 | 176 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Call | | | 424.00000 | 469 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.10 | Put | | | 323.00000 | 302 | 24.38 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 344.00000 | 382 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 442.00000 | 415 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Call | | | 382.00000 | 423 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.20 | Put | | | 381.00000 | 357 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Call | | | 227.00000 | 254 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.70 | Put | | | 726.00000 | 688 | 27.20 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Call | | | 344.00000 | 382 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.30 | Put | | | 442.00000 | 415 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Call | | | 310.00000 | 344 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.40 | Put | | | 508.00000 | 478 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Call | | | 146.00000 | 164 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.15 | Put | | | 1,094.00000 | 1,047 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Call | | | 86.00000 | 96 | 32.12 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.75 | Put | | | 1,634.00000 | 1,579 | 32.12 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Call | | | 51.00000 | 59 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.15 | Put | | | 2,000.00000 | 1,943 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Call | | | 44.00000 | 52 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.25 | Put | | | 2,093.00000 | 2,036 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Call | | | 63.00000 | 72 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.00 | Put | | | 1,861.00000 | 1,806 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 55.00000 | 63 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,953.00000 | 1,897 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Call | | | 72.00000 | 83 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 10.90 | Put | | | 1,771.00000 | 1,716 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Call | | | 55.00000 | 63 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.10 | Put | | | 1,953.00000 | 1,897 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 41.00000 | 48 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 2,140.00000 | 2,082 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 36.00000 | 42 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 2,235.00000 | 2,176 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Call | | | 31.00000 | 37 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.50 | Put | | | 2,330.00000 | 2,270 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Call | | | 27.00000 | 32 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.60 | Put | | | 2,425.00000 | 2,365 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Call | | | 33.00000 | 39 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.45 | Put | | | 2,282.00000 | 2,223 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 29.00000 | 34 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 2,377.00000 | 2,318 | 32.59 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 11.75 | Call | | | 21.00000 | 26 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.75 | Put | | | 2,570.00000 | 2,509 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Call | | | 16.00000 | 19 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.95 | Put | | | 2,764.00000 | 2,703 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 13.00000 | 16 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 2,862.00000 | 2,800 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Call | | | 12.00000 | 14 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.15 | Put | | | 2,960.00000 | 2,898 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Call | | | 10.00000 | 12 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.25 | Put | | | 3,059.00000 | 2,996 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Call | | | 20.00000 | 24 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.80 | Put | | | 2,619.00000 | 2,557 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Call | | | 17.00000 | 20 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.90 | Put | | | 2,716.00000 | 2,654 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Call | | | 12.00000 | 15 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.10 | Put | | | 2,911.00000 | 2,849 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Call | | | 29.00000 | 34 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.55 | Put | | | 2,377.00000 | 2,318 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Call | | | 13.00000 | 16 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 12.05 | Put | | | 2,862.00000 | 2,800 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Call | | | 41.00000 | 48 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.30 | Put | | | 2,140.00000 | 2,082 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Call | | | 36.00000 | 42 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.40 | Put | | | 2,235.00000 | 2,176 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Call | | | 59.00000 | 68 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.05 | Put | | | 1,907.00000 | 1,852 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Call | | | 38.00000 | 45 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 11.35 | Put | | | 2,187.00000 | 2,129 | 32.59 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Call | | | 177.00000 | 198 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.95 | Put | | | 926.00000 | 882 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Call | | | 195.00000 | 219 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.85 | Put | | | 844.00000 | 803 | 27.90 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | | 326.00000 | 362 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | | 475.00000 | 446 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | | 294.00000 | 327 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | | 543.00000 | 511 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Call | | | 294.00000 | 327 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.45 | Put | | | 543.00000 | 511 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Call | | | 326.00000 | 362 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R On 12/06/2009 Currency Future | 9.35 | Put | | | 475.00000 | 446 | 25.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | | | 9.40330 | | 9.33410 | | 25.13 | 573,601.30 | 61 | 2,873.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Call | | | 600.00000 | 645 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.35 | Put | | | 616.00000 | 592 | 24.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 581.00000 | 625 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 647.00000 | 622 | 25.13 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | | 497.00000 | 536 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | | 813.00000 | 782 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | | 324.00000 | 349 | 28.49 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | | 1,390.00000 | 1,345 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | | 455.00000 | 490 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | | 921.00000 | 886 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 393.00000 | 424 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,109.00000 | 1,070 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 441.00000 | 476 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 957.00000 | 922 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | | 483.00000 | 520 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | | 849.00000 | 816 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Call | | | 468.00000 | 504 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.75 | Put | | | 884.00000 | 851 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 429.00000 | 462 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 995.00000 | 959 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Call | | | 429.00000 | 462 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.90 | Put | | | 995.00000 | 959 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Call | | | 351.00000 | 379 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.25 | Put | | | 1,267.00000 | 1,225 | 27.97 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | | 342.00000 | 368 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | | 1,308.00000 | 1,265 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 333.00000 | 358 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 1,349.00000 | 1,305 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Call | | | 333.00000 | 358 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.35 | Put | | | 1,349.00000 | 1,305 | 28.32 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Call | | | 303.00000 | 331 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.50 | Put | | | 1,469.00000 | 1,427 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Call | | | 259.00000 | 284 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.70 | Put | | | 1,625.00000 | 1,580 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Call | | | 212.00000 | 233 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.95 | Put | | | 1,828.00000 | 1,780 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Call | | | 33.00000 | 39 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 13.00 | Put | | | 3,699.00000 | 3,635 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | | 230.00000 | 252 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | | 1,746.00000 | 1,699 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 239.00000 | 262 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 1,705.00000 | 1,659 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Call | | | 249.00000 | 273 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.75 | Put | | | 1,665.00000 | 1,620 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Call | | | 316.00000 | 340 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.45 | Put | | | 1,431.00000 | 1,386 | 28.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | | 361.00000 | 389 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | | 1,227.00000 | 1,186 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | | 281.00000 | 306 | 28.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | 1,546.00000 | 1,503 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | 270.00000 | 295 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | 1,586.00000 | 1,542 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | 382.00000 | 412 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | 1,148.00000 | 1,108 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | 416.00000 | 449 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | 1,032.00000 | 995 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | 371.00000 | 400 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | 1,187.00000 | 1,147 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | 292.00000 | 318 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | 1,508.00000 | 1,465 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Call | | 281.00000 | 306 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.60 | Put | | 1,546.00000 | 1,503 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Call | | 230.00000 | 252 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.85 | Put | | 1,746.00000 | 1,699 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Call | | 292.00000 | 318 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.55 | Put | | 1,508.00000 | 1,465 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Call | | 342.00000 | 368 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.30 | Put | | 1,308.00000 | 1,265 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Call | | 361.00000 | 389 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.20 | Put | | 1,227.00000 | 1,186 | 27.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Call | | 405.00000 | 436 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.00 | Put | | 1,070.00000 | 1,033 | 27.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Call | | 158.00000 | 175 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.30 | Put | | 2,124.00000 | 2,072 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | 513.00000 | 552 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | 779.00000 | 749 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Call | | 483.00000 | 520 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.70 | Put | | 849.00000 | 816 | 26.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Call | | 455.00000 | 490 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.80 | Put | | 921.00000 | 886 | 26.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Call | | 324.00000 | 349 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.40 | Put | | 1,390.00000 | 1,345 | 28.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | 529.00000 | 569 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | 745.00000 | 716 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Call | | 497.00000 | 536 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.65 | Put | | 813.00000 | 782 | 25.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Call | | 546.00000 | 587 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.50 | Put | | 712.00000 | 684 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Call | | 382.00000 | 412 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.10 | Put | | 1,148.00000 | 1,108 | 27.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | 221.00000 | 242 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | 1,786.00000 | 1,739 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Call | | 203.00000 | 224 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.00 | Put | | 1,869.00000 | 1,821 | 28.83 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.15 | Call | | | 371.00000 | 400 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.15 | Put | | | 1,187.00000 | 1,147 | 27.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 195.00000 | 215 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 1,911.00000 | 1,862 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 179.00000 | 198 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 1,995.00000 | 1,945 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Call | | | 239.00000 | 262 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.80 | Put | | | 1,705.00000 | 1,659 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Call | | | 195.00000 | 215 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.05 | Put | | | 1,911.00000 | 1,862 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Call | | | 165.00000 | 183 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.25 | Put | | | 2,081.00000 | 2,029 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Call | | | 221.00000 | 242 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.90 | Put | | | 1,786.00000 | 1,739 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 187.00000 | 207 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 1,953.00000 | 1,903 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Call | | | 393.00000 | 424 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.05 | Put | | | 1,109.00000 | 1,070 | 27.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Call | | | 187.00000 | 207 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.10 | Put | | | 1,953.00000 | 1,903 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Call | | | 172.00000 | 190 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.20 | Put | | | 2,038.00000 | 1,987 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Call | | | 270.00000 | 295 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 10.65 | Put | | | 1,586.00000 | 1,542 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Call | | | 179.00000 | 198 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.15 | Put | | | 1,995.00000 | 1,945 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Call | | | 151.00000 | 168 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 11.35 | Put | | | 2,167.00000 | 2,115 | 28.83 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Call | | | 619.00000 | 666 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.30 | Put | | | 585.00000 | 562 | 24.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Call | | | 680.00000 | 728 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.15 | Put | | | 496.00000 | 475 | 24.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 563.00000 | 606 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 679.00000 | 653 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Call | | | 529.00000 | 569 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.55 | Put | | | 745.00000 | 716 | 25.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Call | | | 701.00000 | 750 | 24.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.10 | Put | | | 467.00000 | 447 | 24.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Call | | | 581.00000 | 625 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.40 | Put | | | 647.00000 | 622 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Call | | | 640.00000 | 686 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.25 | Put | | | 556.00000 | 532 | 24.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Call | | | 563.00000 | 606 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.45 | Put | | | 679.00000 | 653 | 25.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.85 | Call | | | 441.00000 | 476 | 26.61 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 9.85 | Put | | | 957.00000 | 922 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Call | | | 416.00000 | 449 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.95 | Put | | | 1,032.00000 | 995 | 26.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Call | | | 660.00000 | 706 | 24.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.20 | Put | | | 525.00000 | 503 | 24.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Call | | | 513.00000 | 552 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.60 | Put | | | 779.00000 | 749 | 25.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | | 723.00000 | 775 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | | 439.00000 | 422 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Call | | | 852.00000 | 909 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.80 | Put | | | 318.00000 | 306 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Call | | | 880.00000 | 942 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 8.75 | Put | | | 296.00000 | 288 | 23.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Call | | | 723.00000 | 775 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/09/2009 Currency Future | 9.05 | Put | | | 439.00000 | 422 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | | | 9.52560 | | 9.45250 | | 25.22 | 3,495,895.20 | 367 | 720.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | | 775.00000 | 824 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | | 773.00000 | 748 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Call | | | 757.00000 | 805 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.50 | Put | | | 804.00000 | 780 | 25.22 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Call | | | 739.00000 | 786 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.55 | Put | | | 836.00000 | 811 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Call | | | 656.00000 | 700 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.80 | Put | | | 1,004.00000 | 974 | 26.00 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Call | | | 627.00000 | 668 | 26.26 | 0.00 | 0 | 10,115.00 |
| \$ / R On 14/12/2009 Currency Future | 9.90 | Put | | | 1,074.00000 | 1,043 | 26.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | | 559.00000 | 597 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | | 1,257.00000 | 1,221 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Call | | | 598.00000 | 638 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.00 | Put | | | 1,146.00000 | 1,113 | 26.52 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 641.00000 | 684 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 1,039.00000 | 1,008 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Call | | | 641.00000 | 684 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.85 | Put | | | 1,039.00000 | 1,008 | 26.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Call | | | 585.00000 | 624 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.05 | Put | | | 1,183.00000 | 1,149 | 26.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | | 238.00000 | 255 | 32.01 | 0.00 | 0 | 114.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | | 3,085.00000 | 3,030 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Call | | | 513.00000 | 547 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.35 | Put | | | 1,410.00000 | 1,371 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Call | | | 491.00000 | 524 | 27.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.45 | Put | | | 1,489.00000 | 1,449 | 27.71 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Call | | | 481.00000 | 513 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.50 | Put | | | 1,528.00000 | 1,488 | 27.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.60 | Call | | | 461.00000 | 492 | 28.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.60 | Put | | 1,609.00000 | 1,567 | 28.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 425.00000 | 454 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 1,773.00000 | 1,728 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | 383.00000 | 410 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | 1,981.00000 | 1,934 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Call | | 391.00000 | 418 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.00 | Put | | 1,939.00000 | 1,893 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Call | | 408.00000 | 436 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.90 | Put | | 1,856.00000 | 1,811 | 28.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Call | | 524.00000 | 559 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.30 | Put | | 1,371.00000 | 1,333 | 27.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Call | | 502.00000 | 535 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.40 | Put | | 1,449.00000 | 1,410 | 27.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Call | | 452.00000 | 482 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.65 | Put | | 1,650.00000 | 1,607 | 28.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Call | | 434.00000 | 463 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.75 | Put | | 1,732.00000 | 1,688 | 28.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Call | | 425.00000 | 454 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.80 | Put | | 1,773.00000 | 1,728 | 28.65 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | 872.00000 | 925 | 24.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | 619.00000 | 599 | 24.29 | 0.00 | 0 | 1,000.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | 547.00000 | 584 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | 1,295.00000 | 1,258 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 572.00000 | 610 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,220.00000 | 1,185 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | 471.00000 | 503 | 27.98 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | 1,569.00000 | 1,527 | 27.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Call | | 443.00000 | 473 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.70 | Put | | 1,690.00000 | 1,647 | 28.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Call | | 572.00000 | 610 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.10 | Put | | 1,220.00000 | 1,185 | 26.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Call | | 184.00000 | 199 | 33.31 | 0.00 | 0 | 9,530.00 |
| \$ / R On 14/12/2009 Currency Future | 13.00 | Put | | 3,731.00000 | 3,673 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Call | | 368.00000 | 393 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.15 | Put | | 2,065.00000 | 2,018 | 29.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Call | | 375.00000 | 401 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.10 | Put | | 2,023.00000 | 1,976 | 29.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | 346.00000 | 370 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | 2,193.00000 | 2,144 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Call | | 360.00000 | 385 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.20 | Put | | 2,108.00000 | 2,060 | 29.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Call | | 238.00000 | 255 | 32.01 | 0.00 | 0 | 10,100.00 |
| \$ / R On 14/12/2009 Currency Future | 12.30 | Put | | 3,085.00000 | 3,030 | 32.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Call | | 307.00000 | 329 | 30.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.60 | Put | | 2,455.00000 | 2,403 | 30.46 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.50 | Call | | | 319.00000 | 342 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.50 | Put | | | 2,367.00000 | 2,316 | 30.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Call | | | 265.00000 | 284 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.00 | Put | | | 2,812.00000 | 2,758 | 31.34 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Call | | | 229.00000 | 246 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.40 | Put | | | 3,177.00000 | 3,120 | 32.19 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | | 199.00000 | 213 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | | 3,546.00000 | 3,488 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Call | | | 165.00000 | 179 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.20 | Put | | | 3,913.00000 | 3,854 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | | 274.00000 | 294 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | | 2,722.00000 | 2,668 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Call | | | 206.00000 | 221 | 32.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.70 | Put | | | 3,453.00000 | 3,395 | 32.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | | 174.00000 | 189 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | | 3,822.00000 | 3,763 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Call | | | 1,244.00000 | 1,310 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.50 | Put | | | 291.00000 | 284 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 915.00000 | 970 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 562.00000 | 544 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Call | | | 688.00000 | 733 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.70 | Put | | | 935.00000 | 907 | 25.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 255.00000 | 274 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,903.00000 | 2,848 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Call | | | 157.00000 | 170 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.30 | Put | | | 4,004.00000 | 3,945 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Call | | | 1,309.00000 | 1,377 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.40 | Put | | | 257.00000 | 251 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Call | | | 960.00000 | 1,017 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.00 | Put | | | 508.00000 | 491 | 23.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Call | | | 721.00000 | 768 | 25.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.60 | Put | | | 869.00000 | 842 | 25.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Call | | | 547.00000 | 584 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.20 | Put | | | 1,295.00000 | 1,258 | 27.04 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Call | | | 332.00000 | 356 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.40 | Put | | | 2,280.00000 | 2,230 | 30.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Call | | | 213.00000 | 229 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.60 | Put | | | 3,361.00000 | 3,303 | 32.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | | 1,062.00000 | 1,124 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | | 409.00000 | 398 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Call | | | 793.00000 | 843 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.40 | Put | | | 741.00000 | 717 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 285.00000 | 305 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 2,632.00000 | 2,579 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 133.00000 | 145 | 33.31 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 13.60 | Put | | 4,281.00000 | 4,220 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | 1,008.00000 | 1,067 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | 456.00000 | 441 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Call | | 221.00000 | 237 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.50 | Put | | 3,268.00000 | 3,212 | 32.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Call | | 174.00000 | 189 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.10 | Put | | 3,822.00000 | 3,763 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Call | | 126.00000 | 138 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.70 | Put | | 4,374.00000 | 4,312 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | 1,120.00000 | 1,183 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 367.00000 | 358 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | 831.00000 | 883 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | 679.00000 | 657 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Call | | 296.00000 | 317 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.70 | Put | | 2,543.00000 | 2,491 | 30.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Call | | 192.00000 | 206 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.90 | Put | | 3,639.00000 | 3,580 | 33.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Call | | 141.00000 | 153 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.50 | Put | | 4,188.00000 | 4,128 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | 1,180.00000 | 1,245 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | 328.00000 | 320 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call | | 247.00000 | 264 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put | | 2,994.00000 | 2,939 | 31.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Call | | 199.00000 | 213 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.80 | Put | | 3,546.00000 | 3,488 | 32.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call | | 149.00000 | 162 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put | | 4,096.00000 | 4,036 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Call | | 1,090.00000 | 1,153 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.75 | Put | | 388.00000 | 378 | 23.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Call | | 812.00000 | 862 | 24.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.35 | Put | | 710.00000 | 687 | 24.75 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Call | | 612.00000 | 653 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.95 | Put | | 1,110.00000 | 1,077 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Call | | 290.00000 | 311 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.75 | Put | | 2,588.00000 | 2,535 | 30.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Call | | 233.00000 | 251 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.35 | Put | | 3,131.00000 | 3,075 | 32.10 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Call | | 189.00000 | 202 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.95 | Put | | 3,686.00000 | 3,627 | 33.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Call | | 137.00000 | 149 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.55 | Put | | 4,235.00000 | 4,174 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | 1,450.00000 | 1,521 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | 198.00000 | 196 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Call | | 1,062.00000 | 1,124 | 23.21 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.80 | Put | | 409.00000 | 398 | 23.21 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.80 | Call | | | 285.00000 | 305 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.80 | Put | | | 2,632.00000 | 2,579 | 30.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Call | | | 1,527.00000 | 1,598 | 22.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.10 | Put | | | 174.00000 | 172 | 22.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Call | | | 831.00000 | 883 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.30 | Put | | | 679.00000 | 657 | 24.60 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 1,565.00000 | 1,637 | 22.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 163.00000 | 162 | 22.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 1,150.00000 | 1,214 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 347.00000 | 338 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Call | | | 851.00000 | 904 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.25 | Put | | | 649.00000 | 628 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Call | | | 383.00000 | 410 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.05 | Put | | | 1,981.00000 | 1,934 | 29.24 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 301.00000 | 323 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 2,499.00000 | 2,447 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Call | | | 242.00000 | 260 | 31.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.25 | Put | | | 3,040.00000 | 2,984 | 31.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 195.00000 | 210 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 3,593.00000 | 3,534 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Call | | | 1,685.00000 | 1,758 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.90 | Put | | | 133.00000 | 132 | 22.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Call | | | 915.00000 | 970 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.10 | Put | | | 562.00000 | 544 | 23.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Call | | | 255.00000 | 274 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.10 | Put | | | 2,903.00000 | 2,848 | 31.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Call | | | 1,645.00000 | 1,717 | 22.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.95 | Put | | | 142.00000 | 141 | 22.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Call | | | 1,212.00000 | 1,277 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.55 | Put | | | 309.00000 | 302 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Call | | | 893.00000 | 947 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.15 | Put | | | 591.00000 | 571 | 24.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Call | | | 672.00000 | 716 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.75 | Put | | | 969.00000 | 940 | 25.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Call | | | 400.00000 | 427 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.95 | Put | | | 1,897.00000 | 1,852 | 29.02 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | | 313.00000 | 335 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | | 2,411.00000 | 2,360 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Call | | | 251.00000 | 269 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.15 | Put | | | 2,948.00000 | 2,893 | 31.67 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Call | | | 161.00000 | 175 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.25 | Put | | | 3,958.00000 | 3,899 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 1,851.00000 | 1,924 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 99.00000 | 99 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 1,378.00000 | 1,447 | 22.48 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 225.00000 | 221 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Call | | | 346.00000 | 370 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.30 | Put | | | 2,193.00000 | 2,144 | 29.80 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Call | | | 1,894.00000 | 1,968 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.65 | Put | | | 91.00000 | 92 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Call | | | 1,413.00000 | 1,484 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.25 | Put | | | 211.00000 | 208 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 1,033.00000 | 1,095 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 431.00000 | 419 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Call | | | 353.00000 | 378 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.25 | Put | | | 2,150.00000 | 2,102 | 29.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | | 280.00000 | 299 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | | 2,677.00000 | 2,624 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Call | | | 1,938.00000 | 2,012 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.60 | Put | | | 85.00000 | 87 | 22.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Call | | | 1,605.00000 | 1,677 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.00 | Put | | | 152.00000 | 151 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Call | | | 872.00000 | 925 | 24.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.20 | Put | | | 619.00000 | 599 | 24.29 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Call | | | 1,343.00000 | 1,412 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.35 | Put | | | 241.00000 | 236 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | | 984.00000 | 1,041 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | | 481.00000 | 466 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Call | | | 339.00000 | 363 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.35 | Put | | | 2,236.00000 | 2,187 | 29.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Call | | | 269.00000 | 289 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.95 | Put | | | 2,767.00000 | 2,713 | 31.23 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Call | | | 217.00000 | 233 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.55 | Put | | | 3,314.00000 | 3,257 | 32.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Call | | | 123.00000 | 134 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.75 | Put | | | 4,421.00000 | 4,359 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Call | | | 1,008.00000 | 1,067 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.90 | Put | | | 456.00000 | 441 | 23.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Call | | | 274.00000 | 294 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.90 | Put | | | 2,722.00000 | 2,668 | 31.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 113.00000 | 124 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 4,561.00000 | 4,498 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Call | | | 120.00000 | 131 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.80 | Put | | | 4,467.00000 | 4,405 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Call | | | 1,033.00000 | 1,095 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.85 | Put | | | 431.00000 | 419 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Call | | | 280.00000 | 299 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.85 | Put | | | 2,677.00000 | 2,624 | 31.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Call | | | 225.00000 | 241 | 32.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.45 | Put | | | 3,222.00000 | 3,166 | 32.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 13.65 | Call | | | 130.00000 | 142 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.65 | Put | | | 4,327.00000 | 4,266 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Call | | | 107.00000 | 118 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.00 | Put | | | 4,655.00000 | 4,592 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Call | | | 1,488.00000 | 1,559 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.15 | Put | | | 186.00000 | 184 | 22.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Call | | | 1,378.00000 | 1,447 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.30 | Put | | | 225.00000 | 221 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Call | | | 1,450.00000 | 1,521 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.20 | Put | | | 198.00000 | 196 | 22.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | | 1,851.00000 | 1,924 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | | 99.00000 | 99 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Call | | | 1,565.00000 | 1,637 | 22.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.05 | Put | | | 163.00000 | 162 | 22.43 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Call | | | 1,276.00000 | 1,343 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.45 | Put | | | 274.00000 | 268 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Call | | | 301.00000 | 323 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.65 | Put | | | 2,499.00000 | 2,447 | 30.57 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Call | | | 195.00000 | 210 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.85 | Put | | | 3,593.00000 | 3,534 | 33.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Call | | | 105.00000 | 115 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 14.05 | Put | | | 4,702.00000 | 4,639 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Call | | | 1,726.00000 | 1,799 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.85 | Put | | | 123.00000 | 123 | 22.38 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Call | | | 145.00000 | 157 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.45 | Put | | | 4,142.00000 | 4,082 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Call | | | 1,809.00000 | 1,882 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.75 | Put | | | 106.00000 | 106 | 22.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | | 153.00000 | 166 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | | 4,050.00000 | 3,990 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Call | | | 2,118.00000 | 2,191 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.40 | Put | | | 65.00000 | 66 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Call | | | 2,255.00000 | 2,328 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25 | Put | | | 53.00000 | 53 | 22.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Call | | | 1,150.00000 | 1,214 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.65 | Put | | | 347.00000 | 338 | 22.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Call | | | 471.00000 | 503 | 27.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.55 | Put | | | 1,569.00000 | 1,527 | 27.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Call | | | 209.00000 | 225 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 12.65 | Put | | | 3,407.00000 | 3,349 | 32.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Call | | | 179.00000 | 194 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.05 | Put | | | 3,776.00000 | 3,718 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Call | | | 2,301.00000 | 2,375 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.20 | Put | | | 49.00000 | 49 | 22.93 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.60 | Call | | | 1,180.00000 | 1,245 | 22.91 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------------------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.60 | Put | | 328.00000 | 320 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Call | | 1,982.00000 | 2,056 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.55 | Put | | 80.00000 | 81 | 22.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Call | | 984.00000 | 1,041 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.95 | Put | | 481.00000 | 466 | 23.51 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Call | | 417.00000 | 445 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.85 | Put | | 1,815.00000 | 1,769 | 28.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Call | | 313.00000 | 335 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 11.55 | Put | | 2,411.00000 | 2,360 | 30.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Call | | 153.00000 | 166 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 13.35 | Put | | 4,050.00000 | 3,990 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Call | | 2,209.00000 | 2,282 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.30 | Put | | 56.00000 | 57 | 22.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Call | | 1,120.00000 | 1,183 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 8.70 | Put | | 367.00000 | 358 | 23.06 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Call | | 2,583.00000 | 2,656 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.90 | Put | | 31.00000 | 31 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Call | | 1,851.00000 | 1,924 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 7.70 | Put | | 99.00000 | 99 | 22.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Call | | 0.00000 | 2,703 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 6.85 | Put | | 0.00000 | 28 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Call | | 0.00000 | 824 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 9.45 | Put | | 0.00000 | 748 | 25.07 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Call | | 0.00000 | 597 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/12/2009 Currency Future | 10.15 | Put | | 0.00000 | 1,221 | 26.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | | | 9.64520 | 9.57020 | | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | 528.00000 | 559 | 28.27 | 9,213,997,000.00 | 16,483 | 16,483.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | 2,007.00000 | 1,964 | 28.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Call | | 455.00000 | 482 | 29.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.50 | Put | | 2,384.00000 | 2,336 | 29.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Call | | 0.00000 | 1,152 | 24.37 | 18,988,416,000.00 | 16,483 | 16,483.00 |
| \$ / R On 15/03/2010 Currency Future | 9.15 | Put | | 0.00000 | 656 | 24.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Call | | 928.00000 | 977 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.55 | Put | | 907.00000 | 882 | 25.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Call | | 909.00000 | 958 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.60 | Put | | 939.00000 | 913 | 25.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 891.00000 | 939 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 971.00000 | 944 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Call | | 807.00000 | 852 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.90 | Put | | 1,137.00000 | 1,107 | 25.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | 761.00000 | 804 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | 1,241.00000 | 1,209 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 692.00000 | 731 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,421.00000 | 1,386 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 747.00000 | 789 | 26.30 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | | 1,276.00000 | 1,244 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 792.00000 | 836 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 1,171.00000 | 1,141 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Call | | | 792.00000 | 836 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.95 | Put | | | 1,171.00000 | 1,141 | 25.99 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 732.00000 | 774 | 26.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 1,312.00000 | 1,279 | 26.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Call | | | 355.00000 | 379 | 30.86 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 12.30 | Put | | | 3,085.00000 | 3,034 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | | 824.00000 | 869 | 25.77 | 0.00 | 0 | 27,539.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | | 1,103.00000 | 1,073 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Call | | | 732.00000 | 774 | 26.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.15 | Put | | | 1,312.00000 | 1,279 | 26.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Call | | | 642.00000 | 679 | 27.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.50 | Put | | | 1,572.00000 | 1,534 | 27.13 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 630.00000 | 667 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 1,610.00000 | 1,572 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Call | | | 654.00000 | 692 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.45 | Put | | | 1,534.00000 | 1,496 | 27.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 619.00000 | 655 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 1,648.00000 | 1,610 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Call | | | 586.00000 | 620 | 27.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.75 | Put | | | 1,766.00000 | 1,725 | 27.65 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Call | | | 537.00000 | 569 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.00 | Put | | | 1,966.00000 | 1,923 | 28.17 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Call | | | 493.00000 | 522 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.25 | Put | | | 2,173.00000 | 2,127 | 28.68 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Call | | | 501.00000 | 531 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.20 | Put | | | 2,131.00000 | 2,086 | 28.58 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | | 519.00000 | 549 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | | 2,048.00000 | 2,004 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 510.00000 | 540 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 2,090.00000 | 2,045 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 565.00000 | 599 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 1,845.00000 | 1,804 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 576.00000 | 610 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 1,805.00000 | 1,764 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Call | | | 546.00000 | 578 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.95 | Put | | | 1,926.00000 | 1,883 | 28.06 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Call | | | 528.00000 | 559 | 28.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.05 | Put | | | 2,007.00000 | 1,964 | 28.27 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 556.00000 | 589 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 1,885.00000 | 1,843 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Call | | | 597.00000 | 632 | 27.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.70 | Put | | | 1,726.00000 | 1,686 | 27.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.60 | Call | | | 619.00000 | 655 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.60 | Put | | | 1,648.00000 | 1,610 | 27.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Call | | | 576.00000 | 610 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.80 | Put | | | 1,805.00000 | 1,764 | 27.75 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | | 485.00000 | 514 | 28.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | | 2,215.00000 | 2,169 | 28.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Call | | | 463.00000 | 491 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.44 | Put | | | 2,333.00000 | 2,286 | 29.08 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 477.00000 | 506 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,257.00000 | 2,210 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Call | | | 477.00000 | 506 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.35 | Put | | | 2,257.00000 | 2,210 | 28.89 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 469.00000 | 497 | 29.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 2,299.00000 | 2,252 | 29.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Call | | | 434.00000 | 459 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.65 | Put | | | 2,513.00000 | 2,464 | 29.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Call | | | 462.00000 | 489 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.45 | Put | | | 2,342.00000 | 2,294 | 29.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Call | | | 420.00000 | 445 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.75 | Put | | | 2,600.00000 | 2,550 | 29.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Call | | | 447.00000 | 474 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.55 | Put | | | 2,427.00000 | 2,379 | 29.31 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 440.00000 | 467 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 2,470.00000 | 2,421 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Call | | | 856.00000 | 903 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.75 | Put | | | 1,036.00000 | 1,008 | 25.55 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Call | | | 761.00000 | 804 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.05 | Put | | | 1,241.00000 | 1,209 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Call | | | 705.00000 | 745 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.25 | Put | | | 1,385.00000 | 1,350 | 26.61 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | | 679.00000 | 718 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | | 1,458.00000 | 1,423 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Call | | | 317.00000 | 342 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.55 | Put | | | 3,297.00000 | 3,247 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Call | | | 947.00000 | 997 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.50 | Put | | | 876.00000 | 852 | 25.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Call | | | 440.00000 | 467 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.60 | Put | | | 2,470.00000 | 2,421 | 29.41 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Call | | | 186.00000 | 204 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.70 | Put | | | 4,316.00000 | 4,258 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | | 1,007.00000 | 1,057 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | | 786.00000 | 762 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Call | | | 565.00000 | 599 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.85 | Put | | | 1,845.00000 | 1,804 | 27.86 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.55 | Call | | | 200.00000 | 218 | 30.96 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 13.55 | Put | | 4,180.00000 | 4,123 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Call | | 1,045.00000 | 1,103 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.25 | Put | | 725.00000 | 708 | 24.50 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Call | | 209.00000 | 228 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.45 | Put | | 4,089.00000 | 4,033 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Call | | 1,069.00000 | 1,127 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.20 | Put | | 699.00000 | 682 | 24.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Call | | 519.00000 | 549 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.10 | Put | | 2,048.00000 | 2,004 | 28.37 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Call | | 214.00000 | 233 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.40 | Put | | 4,044.00000 | 3,988 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Call | | 1,117.00000 | 1,177 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.10 | Put | | 647.00000 | 631 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Call | | 224.00000 | 244 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.30 | Put | | 3,954.00000 | 3,899 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | 408.00000 | 432 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 2,688.00000 | 2,637 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Call | | 165.00000 | 182 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.95 | Put | | 4,545.00000 | 4,486 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | 874.00000 | 921 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | 1,003.00000 | 976 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Call | | 427.00000 | 452 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.70 | Put | | 2,557.00000 | 2,507 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 414.00000 | 439 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 2,644.00000 | 2,593 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Call | | 169.00000 | 186 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.90 | Put | | 4,499.00000 | 4,441 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Call | | 408.00000 | 432 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.85 | Put | | 2,688.00000 | 2,637 | 29.93 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Call | | 396.00000 | 419 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.95 | Put | | 2,776.00000 | 2,724 | 30.14 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Call | | 384.00000 | 407 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.05 | Put | | 2,864.00000 | 2,812 | 30.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Call | | 151.00000 | 165 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.15 | Put | | 4,730.00000 | 4,670 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 840.00000 | 886 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 1,070.00000 | 1,040 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Call | | 485.00000 | 514 | 28.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.30 | Put | | 2,215.00000 | 2,169 | 28.79 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Call | | 414.00000 | 439 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.80 | Put | | 2,644.00000 | 2,593 | 29.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Call | | 402.00000 | 426 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.90 | Put | | 2,732.00000 | 2,680 | 30.03 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Call | | 162.00000 | 177 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 14.00 | Put | | 4,591.00000 | 4,532 | 30.96 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 13.80 | Call | | | 178.00000 | 194 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.80 | Put | | | 4,407.00000 | 4,349 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Call | | | 986.00000 | 1,037 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.40 | Put | | | 816.00000 | 792 | 24.78 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | | 1,026.00000 | 1,080 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | | 756.00000 | 735 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Call | | | 204.00000 | 223 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.50 | Put | | | 4,134.00000 | 4,078 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Call | | | 1,275.00000 | 1,337 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.80 | Put | | | 505.00000 | 492 | 23.88 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Call | | | 235.00000 | 256 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.20 | Put | | | 3,865.00000 | 3,810 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Call | | | 1,194.00000 | 1,254 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.95 | Put | | | 573.00000 | 559 | 24.09 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 607.00000 | 643 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 1,687.00000 | 1,648 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Call | | | 510.00000 | 540 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.15 | Put | | | 2,090.00000 | 2,045 | 28.48 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Call | | | 219.00000 | 239 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.35 | Put | | | 3,999.00000 | 3,944 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Call | | | 556.00000 | 589 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.90 | Put | | | 1,885.00000 | 1,843 | 27.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Call | | | 469.00000 | 497 | 29.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 11.40 | Put | | | 2,299.00000 | 2,252 | 29.00 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Call | | | 195.00000 | 213 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.60 | Put | | | 4,225.00000 | 4,168 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Call | | | 1,247.00000 | 1,309 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.85 | Put | | | 527.00000 | 514 | 23.95 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Call | | | 630.00000 | 667 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.55 | Put | | | 1,610.00000 | 1,572 | 27.23 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Call | | | 607.00000 | 643 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.65 | Put | | | 1,687.00000 | 1,648 | 27.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Call | | | 230.00000 | 250 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.25 | Put | | | 3,910.00000 | 3,855 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Call | | | 1,168.00000 | 1,228 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.00 | Put | | | 597.00000 | 583 | 24.16 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Call | | | 191.00000 | 208 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.65 | Put | | | 4,270.00000 | 4,213 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Call | | | 1,303.00000 | 1,365 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.75 | Put | | | 483.00000 | 470 | 23.81 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Call | | | 241.00000 | 262 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.15 | Put | | | 3,820.00000 | 3,766 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Call | | | 1,390.00000 | 1,454 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.60 | Put | | | 420.00000 | 409 | 23.60 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.40 | Call | | | 666.00000 | 705 | 26.92 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.40 | Put | | 1,496.00000 | 1,459 | 26.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Call | | 258.00000 | 280 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 13.00 | Put | | 3,688.00000 | 3,635 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Call | | 1,421.00000 | 1,485 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.55 | Put | | 400.00000 | 390 | 23.53 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Call | | 679.00000 | 718 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.35 | Put | | 1,458.00000 | 1,423 | 26.82 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Call | | 264.00000 | 286 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.95 | Put | | 3,644.00000 | 3,591 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Call | | 1,483.00000 | 1,548 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.45 | Put | | 363.00000 | 353 | 23.40 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Call | | 276.00000 | 299 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.85 | Put | | 3,556.00000 | 3,504 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Call | | 1,451.00000 | 1,516 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.50 | Put | | 381.00000 | 371 | 23.46 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | 718.00000 | 759 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | 1,348.00000 | 1,314 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Call | | 692.00000 | 731 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.30 | Put | | 1,421.00000 | 1,386 | 26.72 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Call | | 270.00000 | 293 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.90 | Put | | 3,600.00000 | 3,547 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Call | | 1,718.00000 | 1,785 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.10 | Put | | 247.00000 | 240 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Call | | 776.00000 | 820 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.00 | Put | | 1,206.00000 | 1,175 | 26.10 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Call | | 324.00000 | 350 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.50 | Put | | 3,254.00000 | 3,205 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Call | | 1,682.00000 | 1,750 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.15 | Put | | 262.00000 | 255 | 22.98 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Call | | 1,789.00000 | 1,858 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.00 | Put | | 219.00000 | 213 | 22.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Call | | 840.00000 | 886 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.80 | Put | | 1,070.00000 | 1,040 | 25.66 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Call | | 339.00000 | 366 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.40 | Put | | 3,169.00000 | 3,120 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Call | | 1,826.00000 | 1,895 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.95 | Put | | 206.00000 | 200 | 22.70 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | 347.00000 | 374 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | 3,127.00000 | 3,079 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Call | | 1,580.00000 | 1,646 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.30 | Put | | 310.00000 | 301 | 23.19 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Call | | 747.00000 | 789 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.10 | Put | | 1,276.00000 | 1,244 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Call | | 718.00000 | 759 | 26.51 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 10.20 | Put | | 1,348.00000 | 1,314 | 26.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------------------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 12.70 | Call | | 296.00000 | 320 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.70 | Put | | 3,426.00000 | 3,375 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Call | | 1,753.00000 | 1,821 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 8.05 | Put | | 233.00000 | 226 | 22.84 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Call | | 824.00000 | 869 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.85 | Put | | 1,103.00000 | 1,073 | 25.77 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Call | | 332.00000 | 358 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.45 | Put | | 3,212.00000 | 3,163 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Call | | 1,864.00000 | 1,933 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.90 | Put | | 193.00000 | 187 | 22.63 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Call | | 874.00000 | 921 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.70 | Put | | 1,003.00000 | 976 | 25.44 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Call | | 2,058.00000 | 2,128 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.65 | Put | | 138.00000 | 133 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Call | | 966.00000 | 1,018 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.45 | Put | | 846.00000 | 822 | 24.92 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Call | | 891.00000 | 939 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.65 | Put | | 971.00000 | 944 | 25.34 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Call | | 347.00000 | 374 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.35 | Put | | 3,127.00000 | 3,079 | 30.96 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Call | | 2,098.00000 | 2,170 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.60 | Put | | 128.00000 | 125 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Call | | 1,026.00000 | 1,080 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.30 | Put | | 756.00000 | 735 | 24.57 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Call | | 0.00000 | 2,212 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 7.55 | Put | | 0.00000 | 117 | 22.29 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Call | | 0.00000 | 1,057 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 9.35 | Put | | 0.00000 | 762 | 24.64 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Call | | 0.00000 | 384 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 15/03/2010 Currency Future | 12.25 | Put | | 0.00000 | 2,989 | 30.76 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | | | 9.73480 | 9.65900 | | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Call | | 0.00000 | 553 | 29.42 | 12,153,834,000.00 | 21,978 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 11.90 | Put | | 0.00000 | 2,718 | 29.42 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Call | | 0.00000 | 1,315 | 24.35 | 28,901,070,000.00 | 21,978 | 21,978.00 |
| \$ / R On 14/06/2010 Currency Future | 9.15 | Put | | 0.00000 | 731 | 24.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Call | | 1,053.00000 | 1,100 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.65 | Put | | 1,044.00000 | 1,015 | 25.17 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Call | | 1,035.00000 | 1,081 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.70 | Put | | 1,076.00000 | 1,046 | 25.26 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Call | | 1,017.00000 | 1,062 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.75 | Put | | 1,108.00000 | 1,078 | 25.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Call | | 934.00000 | 976 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.00 | Put | | 1,275.00000 | 1,241 | 25.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Call | | 888.00000 | 928 | 26.11 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.15 | Put | | 1,379.00000 | 1,344 | 26.11 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.40 | Call | | | 818.00000 | 856 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.40 | Put | | | 1,559.00000 | 1,521 | 26.58 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Call | | | 873.00000 | 913 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.20 | Put | | | 1,414.00000 | 1,379 | 26.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 918.00000 | 960 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 1,309.00000 | 1,275 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Call | | | 496.00000 | 519 | 29.90 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 12.15 | Put | | | 2,987.00000 | 2,934 | 29.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | | 1,150.00000 | 1,201 | 24.74 | 0.00 | 0 | 26,596.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | | 891.00000 | 867 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Call | | | 1,929.00000 | 1,994 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.00 | Put | | | 270.00000 | 260 | 22.55 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 999.00000 | 1,044 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 1,140.00000 | 1,109 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | | 966.00000 | 1,009 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | | 1,207.00000 | 1,174 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Call | | | 903.00000 | 944 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.10 | Put | | | 1,344.00000 | 1,309 | 26.01 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | | 845.00000 | 884 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | | 1,486.00000 | 1,449 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Call | | | 450.00000 | 478 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.40 | Put | | | 3,191.00000 | 3,143 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Call | | | 1,894.00000 | 1,959 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.05 | Put | | | 285.00000 | 275 | 22.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 983.00000 | 1,027 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,174.00000 | 1,142 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 950.00000 | 992 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 1,241.00000 | 1,208 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Call | | | 859.00000 | 899 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.25 | Put | | | 1,450.00000 | 1,414 | 26.30 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 832.00000 | 870 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 1,523.00000 | 1,485 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Call | | | 442.00000 | 469 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.45 | Put | | | 3,233.00000 | 3,184 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Call | | | 1,794.00000 | 1,857 | 22.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.20 | Put | | | 335.00000 | 322 | 22.86 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Call | | | 966.00000 | 1,009 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.90 | Put | | | 1,207.00000 | 1,174 | 25.63 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Call | | | 845.00000 | 884 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.30 | Put | | | 1,486.00000 | 1,449 | 26.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Call | | | 793.00000 | 829 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.50 | Put | | | 1,634.00000 | 1,594 | 26.77 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Call | | | 416.00000 | 443 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.60 | Put | | | 3,357.00000 | 3,308 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.35 | Call | | | 1,697.00000 | 1,760 | 23.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 8.35 | Put | | | 388.00000 | 375 | 23.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Call | | | 918.00000 | 960 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.05 | Put | | | 1,309.00000 | 1,275 | 25.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Call | | | 832.00000 | 870 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.35 | Put | | | 1,523.00000 | 1,485 | 26.49 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Call | | | 805.00000 | 842 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.45 | Put | | | 1,596.00000 | 1,558 | 26.68 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Call | | | 780.00000 | 816 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.55 | Put | | | 1,671.00000 | 1,631 | 26.87 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Call | | | 756.00000 | 791 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 10.65 | Put | | | 1,747.00000 | 1,706 | 27.05 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Call | | | 392.00000 | 418 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.75 | Put | | | 3,483.00000 | 3,433 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Call | | | 1,827.00000 | 1,891 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 8.15 | Put | | | 318.00000 | 306 | 22.78 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Call | | | 983.00000 | 1,027 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.85 | Put | | | 1,174.00000 | 1,142 | 25.54 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Call | | | 425.00000 | 451 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.55 | Put | | | 3,316.00000 | 3,266 | 30.09 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Call | | | 2,110.00000 | 2,178 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.75 | Put | | | 201.00000 | 193 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 1,130.00000 | 1,180 | 24.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 921.00000 | 895 | 24.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Call | | | 1,091.00000 | 1,139 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.55 | Put | | | 982.00000 | 954 | 24.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Call | | | 950.00000 | 992 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.95 | Put | | | 1,241.00000 | 1,208 | 25.73 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Call | | | 2,148.00000 | 2,218 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.70 | Put | | | 189.00000 | 183 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Call | | | 1,150.00000 | 1,201 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.40 | Put | | | 891.00000 | 867 | 24.74 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Call | | | 1,110.00000 | 1,159 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.50 | Put | | | 951.00000 | 924 | 24.91 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Call | | | 1,072.00000 | 1,119 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.60 | Put | | | 1,013.00000 | 984 | 25.08 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Call | | | 999.00000 | 1,044 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.80 | Put | | | 1,140.00000 | 1,109 | 25.45 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Call | | | 487.00000 | 513 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 12.20 | Put | | | 3,028.00000 | 2,978 | 29.99 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Call | | | 0.00000 | 2,258 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 7.65 | Put | | | 0.00000 | 173 | 22.15 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Call | | | 0.00000 | 1,223 | 24.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.35 | Put | | | 0.00000 | 839 | 24.66 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Call | | | 0.00000 | 1,180 | 24.82 | 0.00 | 0 | 0.00 |
| \$ / R On 14/06/2010 Currency Future | 9.45 | Put | | | 0.00000 | 895 | 24.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | | | 13.66640 | 13.61870 | | 20.11 | 0.00 | 0 | 16,840.00 |
| £ / R On 12/06/2009 Currency Future | 13.60 | Call | | 519.00000 | 494 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.60 | Put | | 501.00000 | 428 | 19.91 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Call | | 480.00000 | 454 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.70 | Put | | 562.00000 | 488 | 20.30 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | 499.00000 | 474 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | 531.00000 | 458 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | 428.00000 | 401 | 20.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | 660.00000 | 584 | 20.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | 369.00000 | 341 | 21.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | 800.00000 | 725 | 21.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Call | | 397.00000 | 369 | 21.28 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.95 | Put | | 729.00000 | 653 | 21.28 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | 412.00000 | 385 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | 694.00000 | 618 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Call | | 383.00000 | 355 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.00 | Put | | 764.00000 | 688 | 21.49 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Call | | 412.00000 | 385 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.90 | Put | | 694.00000 | 618 | 21.08 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | 343.00000 | 315 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | 874.00000 | 799 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Call | | 331.00000 | 303 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.20 | Put | | 912.00000 | 837 | 22.34 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Call | | 319.00000 | 292 | 22.55 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.25 | Put | | 951.00000 | 875 | 22.55 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | 308.00000 | 281 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | 989.00000 | 915 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Call | | 356.00000 | 328 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.10 | Put | | 837.00000 | 761 | 21.92 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | 216.00000 | 194 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | 1,247.00000 | 1,177 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | 164.00000 | 144 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | 1,446.00000 | 1,377 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | 92.00000 | 76 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | 1,873.00000 | 1,809 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | 131.00000 | 112 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | 1,612.00000 | 1,546 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Call | | 147.00000 | 127 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.00 | Put | | 1,528.00000 | 1,461 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | 139.00000 | 120 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | 1,570.00000 | 1,503 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Call | | 164.00000 | 144 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.90 | Put | | 1,446.00000 | 1,377 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | 279.00000 | 256 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,060.00000 | 990 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 239.00000 | 217 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,171.00000 | 1,101 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Call | | | 204.00000 | 183 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.70 | Put | | | 1,286.00000 | 1,216 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 183.00000 | 162 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,365.00000 | 1,296 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 174.00000 | 153 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,405.00000 | 1,336 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Call | | | 155.00000 | 135 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.95 | Put | | | 1,487.00000 | 1,419 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Call | | | 216.00000 | 194 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.65 | Put | | | 1,247.00000 | 1,177 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Call | | | 194.00000 | 172 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.75 | Put | | | 1,325.00000 | 1,256 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 227.00000 | 205 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,209.00000 | 1,139 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Call | | | 227.00000 | 205 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.60 | Put | | | 1,209.00000 | 1,139 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Call | | | 252.00000 | 230 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.50 | Put | | | 1,133.00000 | 1,063 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 293.00000 | 271 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,025.00000 | 954 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Call | | | 265.00000 | 243 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.45 | Put | | | 1,097.00000 | 1,026 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 98.00000 | 81 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,829.00000 | 1,765 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 124.00000 | 105 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,655.00000 | 1,589 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Call | | | 98.00000 | 81 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.35 | Put | | | 1,829.00000 | 1,765 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Call | | | 139.00000 | 120 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.05 | Put | | | 1,570.00000 | 1,503 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Call | | | 86.00000 | 71 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.45 | Put | | | 1,918.00000 | 1,855 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Call | | | 110.00000 | 93 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.25 | Put | | | 1,741.00000 | 1,676 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Call | | | 343.00000 | 315 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.15 | Put | | | 874.00000 | 799 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Call | | | 174.00000 | 153 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.85 | Put | | | 1,405.00000 | 1,336 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Call | | | 117.00000 | 99 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.20 | Put | | | 1,698.00000 | 1,632 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 76.00000 | 62 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 2,008.00000 | 1,945 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 49.00000 | 38 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,330.00000 | 2,271 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 35.00000 | 26 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 2,566.00000 | 2,510 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 52.00000 | 40 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 2,283.00000 | 2,224 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 67.00000 | 54 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,099.00000 | 2,037 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Call | | | 63.00000 | 50 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.70 | Put | | | 2,145.00000 | 2,084 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 72.00000 | 58 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,053.00000 | 1,991 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Call | | | 59.00000 | 47 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.75 | Put | | | 2,191.00000 | 2,130 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Call | | | 72.00000 | 58 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.60 | Put | | | 2,053.00000 | 1,991 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 27.00000 | 19 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 2,758.00000 | 2,703 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 43.00000 | 32 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 2,424.00000 | 2,366 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 37.00000 | 28 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 2,519.00000 | 2,462 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Call | | | 21.00000 | 15 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.50 | Put | | | 2,903.00000 | 2,849 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 33.00000 | 24 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 2,614.00000 | 2,558 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 25.00000 | 18 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,806.00000 | 2,751 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 19.00000 | 13 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 3,000.00000 | 2,946 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 16.00000 | 11 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 3,097.00000 | 3,044 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Call | | | 15.00000 | 10 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.75 | Put | | | 3,146.00000 | 3,094 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 23.00000 | 16 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 2,854.00000 | 2,800 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Call | | | 30.00000 | 22 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.25 | Put | | | 2,662.00000 | 2,606 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 14.00000 | 9 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 3,195.00000 | 3,143 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 8.00000 | 5 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 3,539.00000 | 3,489 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 10.00000 | 6 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 3,441.00000 | 3,390 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.50 | Call | | | 5.00000 | 3 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 17.50 | Put | | | 3,886.00000 | 3,836 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Call | | | 3.00000 | 2 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.80 | Put | | | 4,184.00000 | 4,135 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Call | | | 1.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.40 | Put | | | 4,782.00000 | 4,734 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.00 | Put | | | 5,382.00000 | 5,334 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.15 | Put | | | 5,532.00000 | 5,484 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.80 | Put | | | 5,182.00000 | 5,134 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Call | | | 1.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.35 | Put | | | 4,732.00000 | 4,684 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Call | | | 1.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.25 | Put | | | 4,633.00000 | 4,584 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.75 | Put | | | 5,132.00000 | 5,084 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Call | | | 7.00000 | 4 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.25 | Put | | | 3,638.00000 | 3,588 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 28.00000 | 21 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 2,710.00000 | 2,654 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 56.00000 | 43 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 2,237.00000 | 2,177 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Call | | | 131.00000 | 112 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.10 | Put | | | 1,612.00000 | 1,546 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 104.00000 | 87 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,785.00000 | 1,720 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Call | | | 92.00000 | 76 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.40 | Put | | | 1,873.00000 | 1,809 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Call | | | 81.00000 | 66 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.50 | Put | | | 1,963.00000 | 1,900 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Call | | | 183.00000 | 162 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.80 | Put | | | 1,365.00000 | 1,296 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Call | | | 104.00000 | 87 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.30 | Put | | | 1,785.00000 | 1,720 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Call | | | 124.00000 | 105 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.15 | Put | | | 1,655.00000 | 1,589 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Call | | | 76.00000 | 62 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.55 | Put | | | 2,008.00000 | 1,945 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Call | | | 56.00000 | 43 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.80 | Put | | | 2,237.00000 | 2,177 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 49.00000 | 38 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,330.00000 | 2,271 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Call | | | 67.00000 | 54 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.65 | Put | | | 2,099.00000 | 2,037 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 16.20 | Call | | | 33.00000 | 24 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.20 | Put | | | 2,614.00000 | 2,558 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Call | | | 49.00000 | 38 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.90 | Put | | | 2,330.00000 | 2,271 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Call | | | 37.00000 | 28 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.10 | Put | | | 2,519.00000 | 2,462 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Call | | | 46.00000 | 35 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.95 | Put | | | 2,377.00000 | 2,319 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Call | | | 40.00000 | 30 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.05 | Put | | | 2,471.00000 | 2,414 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Call | | | 25.00000 | 18 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.40 | Put | | | 2,806.00000 | 2,751 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Call | | | 43.00000 | 32 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.00 | Put | | | 2,424.00000 | 2,366 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Call | | | 28.00000 | 21 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.30 | Put | | | 2,710.00000 | 2,654 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Call | | | 19.00000 | 13 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.60 | Put | | | 3,000.00000 | 2,946 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Call | | | 14.00000 | 9 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.80 | Put | | | 3,195.00000 | 3,143 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Call | | | 16.00000 | 11 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.70 | Put | | | 3,097.00000 | 3,044 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 12.00000 | 8 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 3,293.00000 | 3,241 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Call | | | 10.00000 | 7 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.00 | Put | | | 3,392.00000 | 3,340 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Call | | | 12.00000 | 8 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.90 | Put | | | 3,293.00000 | 3,241 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 9.00000 | 6 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 3,490.00000 | 3,439 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Call | | | 20.00000 | 14 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.55 | Put | | | 2,951.00000 | 2,897 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 17.00000 | 12 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 3,049.00000 | 2,995 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 13.00000 | 8 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 3,244.00000 | 3,192 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Call | | | 11.00000 | 7 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.95 | Put | | | 3,342.00000 | 3,291 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Call | | | 35.00000 | 26 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.15 | Put | | | 2,566.00000 | 2,510 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Call | | | 27.00000 | 19 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.35 | Put | | | 2,758.00000 | 2,703 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Call | | | 13.00000 | 8 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.85 | Put | | | 3,244.00000 | 3,192 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 6.00000 | 4 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 3,737.00000 | 3,687 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Call | | | 5.00000 | 3 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.45 | Put | | | 3,836.00000 | 3,787 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 4.00000 | 3 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 3,936.00000 | 3,886 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Call | | | 4.00000 | 2 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.65 | Put | | | 4,035.00000 | 3,986 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 4,832.00000 | 4,784 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.55 | Put | | | 4,932.00000 | 4,884 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 5,032.00000 | 4,984 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 5,232.00000 | 5,184 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.95 | Put | | | 5,332.00000 | 5,284 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 5,432.00000 | 5,384 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Call | | | 3.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.85 | Put | | | 4,234.00000 | 4,185 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 4,334.00000 | 4,285 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.05 | Put | | | 4,433.00000 | 4,385 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 4,533.00000 | 4,484 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.95 | Put | | | 4,334.00000 | 4,285 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.15 | Put | | | 4,533.00000 | 4,484 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.45 | Put | | | 4,832.00000 | 4,784 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.65 | Put | | | 5,032.00000 | 4,984 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.50 | Put | | | 4,882.00000 | 4,834 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.60 | Put | | | 4,982.00000 | 4,934 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Call | | | 1.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.70 | Put | | | 5,082.00000 | 5,034 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 5,282.00000 | 5,234 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.10 | Put | | | 5,482.00000 | 5,434 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 19.20 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.20 | Put | | | 5,582.00000 | 5,534 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.85 | Put | | | 5,232.00000 | 5,184 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.05 | Put | | | 5,432.00000 | 5,384 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.25 | Put | | | 5,632.00000 | 5,584 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.35 | Put | | | 5,731.00000 | 5,684 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.45 | Put | | | 5,831.00000 | 5,784 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.55 | Put | | | 5,931.00000 | 5,884 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.90 | Put | | | 5,282.00000 | 5,234 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.30 | Put | | | 5,682.00000 | 5,634 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Call | | | 0.00000 | 0 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 19.40 | Put | | | 5,781.00000 | 5,734 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 6.00000 | 3 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 3,787.00000 | 3,737 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Call | | | 4.00000 | 2 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.60 | Put | | | 3,985.00000 | 3,936 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Call | | | 3.00000 | 2 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.70 | Put | | | 4,085.00000 | 4,036 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 4,284.00000 | 4,235 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.00 | Put | | | 4,383.00000 | 4,335 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.10 | Put | | | 4,483.00000 | 4,435 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Call | | | 1.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 18.20 | Put | | | 4,583.00000 | 4,534 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Call | | | 9.00000 | 6 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.10 | Put | | | 3,490.00000 | 3,439 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Call | | | 8.00000 | 5 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.20 | Put | | | 3,589.00000 | 3,538 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Call | | | 6.00000 | 4 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.30 | Put | | | 3,688.00000 | 3,638 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Call | | | 6.00000 | 3 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.40 | Put | | | 3,787.00000 | 3,737 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Call | | | 2.00000 | 1 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.90 | Put | | | 4,284.00000 | 4,235 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.65 | Call | | | 17.00000 | 12 | 22.97 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 16.65 | Put | | | 3,049.00000 | 2,995 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Call | | | 8.00000 | 5 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.15 | Put | | | 3,539.00000 | 3,489 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Call | | | 10.00000 | 6 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.05 | Put | | | 3,441.00000 | 3,390 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Call | | | 6.00000 | 4 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.35 | Put | | | 3,737.00000 | 3,687 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Call | | | 4.00000 | 3 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 17.55 | Put | | | 3,936.00000 | 3,886 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Call | | | 23.00000 | 16 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 16.45 | Put | | | 2,854.00000 | 2,800 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Call | | | 52.00000 | 40 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 15.85 | Put | | | 2,283.00000 | 2,224 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Call | | | 239.00000 | 217 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.55 | Put | | | 1,171.00000 | 1,101 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Call | | | 462.00000 | 436 | 20.49 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.75 | Put | | | 594.00000 | 519 | 20.49 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Call | | | 369.00000 | 341 | 21.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.05 | Put | | | 800.00000 | 725 | 21.71 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 445.00000 | 418 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 626.00000 | 551 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Call | | | 279.00000 | 256 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.40 | Put | | | 1,060.00000 | 990 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Call | | | 561.00000 | 538 | 19.52 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.50 | Put | | | 443.00000 | 371 | 19.52 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Call | | | 445.00000 | 418 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.80 | Put | | | 626.00000 | 551 | 20.68 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Call | | | 428.00000 | 401 | 20.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.85 | Put | | | 660.00000 | 584 | 20.88 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Call | | | 293.00000 | 271 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.35 | Put | | | 1,025.00000 | 954 | 22.97 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Call | | | 308.00000 | 281 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 14.30 | Put | | | 989.00000 | 915 | 22.76 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 540.00000 | 515 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 471.00000 | 399 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Call | | | 499.00000 | 474 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.65 | Put | | | 531.00000 | 458 | 20.11 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Call | | | 583.00000 | 561 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.45 | Put | | | 415.00000 | 345 | 19.35 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Call | | | 540.00000 | 515 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.55 | Put | | | 471.00000 | 399 | 19.70 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Call | | | 656.00000 | 641 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.30 | Put | | | 337.00000 | 275 | 18.96 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Call | | | 606.00000 | 587 | 19.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Put | | | 388.00000 | 320 | 19.21 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 13.25 | Call | | 683.00000 | 670 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.25 | Put | | 314.00000 | 254 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.35 | Call | | 631.00000 | 613 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.35 | Put | | 362.00000 | 297 | 19.06 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.20 | Call | | 0.00000 | 702 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.20 | Put | | 0.00000 | 236 | 18.85 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Call | | 0.00000 | 587 | 19.21 | 0.00 | 0 | 0.00 |
| £ / R On 12/06/2009 Currency Future | 13.40 | Put | | 0.00000 | 320 | 19.21 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | | | 13.87520 | 13.82000 | | 21.76 | 0.00 | 0 | 3,466.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 842.00000 | 828 | 21.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 822.00000 | 753 | 21.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 804.00000 | 790 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 884.00000 | 815 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 823.00000 | 809 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 853.00000 | 784 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Call | | 804.00000 | 790 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.90 | Put | | 884.00000 | 815 | 21.88 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | 751.00000 | 736 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | 981.00000 | 910 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Call | | 688.00000 | 671 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.25 | Put | | 1,118.00000 | 1,045 | 22.77 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Call | | 703.00000 | 686 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.20 | Put | | 1,083.00000 | 1,011 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | 735.00000 | 719 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | 1,015.00000 | 943 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Call | | 735.00000 | 719 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.10 | Put | | 1,015.00000 | 943 | 22.38 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | 659.00000 | 641 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | 1,189.00000 | 1,116 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Call | | 631.00000 | 613 | 23.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.45 | Put | | 1,261.00000 | 1,188 | 23.29 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Call | | 618.00000 | 600 | 23.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.50 | Put | | 1,298.00000 | 1,224 | 23.42 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | 673.00000 | 656 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | 1,153.00000 | 1,080 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | 504.00000 | 488 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | 1,534.00000 | 1,463 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | 433.00000 | 417 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | 1,713.00000 | 1,642 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | 316.00000 | 300 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | 2,096.00000 | 2,024 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | 370.00000 | 354 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | 1,900.00000 | 1,829 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Call | | 394.00000 | 378 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.25 | Put | | 1,824.00000 | 1,753 | 23.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | | 420.00000 | 404 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | | 1,750.00000 | 1,679 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Call | | | 504.00000 | 488 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.85 | Put | | | 1,534.00000 | 1,463 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | | 583.00000 | 569 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | | 1,363.00000 | 1,294 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Call | | | 534.00000 | 519 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.75 | Put | | | 1,464.00000 | 1,394 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Call | | | 433.00000 | 417 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.10 | Put | | | 1,713.00000 | 1,642 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Call | | | 460.00000 | 444 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.00 | Put | | | 1,640.00000 | 1,569 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 489.00000 | 473 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,569.00000 | 1,498 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | | 446.00000 | 430 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | | 1,676.00000 | 1,605 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Call | | | 474.00000 | 459 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.95 | Put | | | 1,604.00000 | 1,533 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | | 519.00000 | 504 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | | 1,499.00000 | 1,428 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Call | | | 489.00000 | 473 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.90 | Put | | | 1,569.00000 | 1,498 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | | 382.00000 | 366 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | | 1,862.00000 | 1,791 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Call | | | 407.00000 | 391 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.20 | Put | | | 1,787.00000 | 1,716 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Call | | | 550.00000 | 536 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.70 | Put | | | 1,430.00000 | 1,360 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Call | | | 370.00000 | 354 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.35 | Put | | | 1,900.00000 | 1,829 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Call | | | 316.00000 | 300 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.60 | Put | | | 2,096.00000 | 2,024 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Call | | | 348.00000 | 332 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.45 | Put | | | 1,978.00000 | 1,906 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Call | | | 306.00000 | 290 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.65 | Put | | | 2,136.00000 | 2,064 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Call | | | 296.00000 | 280 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.70 | Put | | | 2,176.00000 | 2,105 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Call | | | 337.00000 | 321 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.50 | Put | | | 2,017.00000 | 1,945 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | | 645.00000 | 627 | 23.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | | 1,225.00000 | 1,152 | 23.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | | 277.00000 | 261 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | | 2,257.00000 | 2,186 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | | 567.00000 | 552 | 23.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | 1,397.00000 | 1,327 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Call | | 519.00000 | 504 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.80 | Put | | 1,499.00000 | 1,428 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | 359.00000 | 343 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | 1,939.00000 | 1,868 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Call | | 673.00000 | 656 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.30 | Put | | 1,153.00000 | 1,080 | 22.90 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Call | | 768.00000 | 753 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.00 | Put | | 948.00000 | 878 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Call | | 786.00000 | 771 | 22.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.95 | Put | | 916.00000 | 846 | 22.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | 719.00000 | 702 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | 1,049.00000 | 977 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | 600.00000 | 586 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | 1,330.00000 | 1,261 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Call | | 382.00000 | 366 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.30 | Put | | 1,862.00000 | 1,791 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | 259.00000 | 244 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | 2,339.00000 | 2,268 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Call | | 359.00000 | 343 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.40 | Put | | 1,939.00000 | 1,868 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Call | | 277.00000 | 261 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.80 | Put | | 2,257.00000 | 2,186 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Call | | 259.00000 | 244 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.90 | Put | | 2,339.00000 | 2,268 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Call | | 242.00000 | 227 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.00 | Put | | 2,422.00000 | 2,352 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Call | | 227.00000 | 212 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.10 | Put | | 2,507.00000 | 2,436 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Call | | 446.00000 | 430 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.05 | Put | | 1,676.00000 | 1,605 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | 326.00000 | 310 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | 2,056.00000 | 1,985 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Call | | 286.00000 | 270 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.75 | Put | | 2,216.00000 | 2,145 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Call | | 326.00000 | 310 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.55 | Put | | 2,056.00000 | 1,985 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Call | | 268.00000 | 252 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.85 | Put | | 2,298.00000 | 2,227 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Call | | 251.00000 | 235 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.95 | Put | | 2,381.00000 | 2,310 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Call | | 234.00000 | 219 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.05 | Put | | 2,464.00000 | 2,394 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Call | | 645.00000 | 627 | 23.16 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.40 | Put | | 1,225.00000 | 1,152 | 23.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 16.30 | Call | | 198.00000 | 183 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 16.30 | Put | | 2,678.00000 | 2,608 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Call | | 719.00000 | 702 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.15 | Put | | 1,049.00000 | 977 | 22.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Call | | 567.00000 | 552 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.65 | Put | | 1,397.00000 | 1,327 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Call | | 420.00000 | 404 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 15.15 | Put | | 1,750.00000 | 1,679 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Call | | 583.00000 | 569 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.60 | Put | | 1,363.00000 | 1,294 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Call | | 862.00000 | 848 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.75 | Put | | 792.00000 | 723 | 21.51 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Call | | 823.00000 | 809 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.85 | Put | | 853.00000 | 784 | 21.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Call | | 751.00000 | 736 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.05 | Put | | 981.00000 | 910 | 22.25 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Call | | 600.00000 | 586 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.55 | Put | | 1,330.00000 | 1,261 | 23.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Call | | 842.00000 | 828 | 21.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.80 | Put | | 822.00000 | 753 | 21.63 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Call | | 882.00000 | 867 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.70 | Put | | 762.00000 | 692 | 21.34 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Call | | 902.00000 | 887 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.65 | Put | | 732.00000 | 662 | 21.18 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Call | | 659.00000 | 641 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 14.35 | Put | | 1,189.00000 | 1,116 | 23.03 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Call | | 964.00000 | 952 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.50 | Put | | 644.00000 | 577 | 20.76 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 922.00000 | 908 | 21.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 702.00000 | 633 | 21.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Call | | 986.00000 | 975 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.45 | Put | | 616.00000 | 550 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Call | | 943.00000 | 930 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.55 | Put | | 673.00000 | 604 | 20.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Call | | 0.00000 | 1,004 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.40 | Put | | 0.00000 | 529 | 20.62 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Call | | 0.00000 | 908 | 21.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/09/2009 Currency Future | 13.60 | Put | | 0.00000 | 633 | 21.04 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | | | 14.06480 | 14.00050 | | 22.64 | 773,564.00 | 55 | 55.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Call | | 1,063.00000 | 1,078 | 22.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.00 | Put | | 1,062.00000 | 1,013 | 22.55 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | 1,044.00000 | 1,059 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | 1,093.00000 | 1,044 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Call | | 1,044.00000 | 1,059 | 22.64 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.05 | Put | | 1,093.00000 | 1,044 | 22.64 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 1,026.00000 | 1,040 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,125.00000 | 1,075 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Call | | | 974.00000 | 986 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.25 | Put | | | 1,223.00000 | 1,171 | 23.01 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Call | | | 909.00000 | 920 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.45 | Put | | | 1,359.00000 | 1,305 | 23.40 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 941.00000 | 952 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,290.00000 | 1,237 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Call | | | 957.00000 | 969 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.30 | Put | | | 1,256.00000 | 1,204 | 23.11 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 925.00000 | 936 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,324.00000 | 1,271 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Call | | | 894.00000 | 904 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.50 | Put | | | 1,394.00000 | 1,340 | 23.50 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 766.00000 | 778 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,666.00000 | 1,613 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Call | | | 783.00000 | 795 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.85 | Put | | | 1,633.00000 | 1,580 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 865.00000 | 874 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,464.00000 | 1,409 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Call | | | 837.00000 | 845 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.70 | Put | | | 1,536.00000 | 1,481 | 23.89 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Call | | | 801.00000 | 813 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.80 | Put | | | 1,600.00000 | 1,548 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Call | | | 733.00000 | 743 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.00 | Put | | | 1,732.00000 | 1,679 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Call | | | 700.00000 | 710 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.10 | Put | | | 1,800.00000 | 1,746 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Call | | | 669.00000 | 679 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.20 | Put | | | 1,869.00000 | 1,814 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Call | | | 556.00000 | 563 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.60 | Put | | | 2,155.00000 | 2,098 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Call | | | 1,026.00000 | 1,040 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,125.00000 | 1,075 | 22.73 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Call | | | 991.00000 | 1,004 | 22.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.20 | Put | | | 1,190.00000 | 1,139 | 22.92 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 1,101.00000 | 1,117 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,001.00000 | 953 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Call | | | 865.00000 | 874 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.60 | Put | | | 1,464.00000 | 1,409 | 23.70 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 1,008.00000 | 1,022 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,157.00000 | 1,107 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 879.00000 | 889 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,429.00000 | 1,374 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 851.00000 | 860 | 23.79 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,500.00000 | 1,445 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Call | | | 819.00000 | 831 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.75 | Put | | | 1,568.00000 | 1,517 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Call | | | 685.00000 | 694 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.15 | Put | | | 1,834.00000 | 1,780 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 1,121.00000 | 1,138 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 970.00000 | 923 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Call | | | 1,082.00000 | 1,098 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,031.00000 | 983 | 22.46 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Call | | | 1,008.00000 | 1,022 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,157.00000 | 1,107 | 22.83 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Call | | | 879.00000 | 889 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.55 | Put | | | 1,429.00000 | 1,374 | 23.60 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Call | | | 749.00000 | 760 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.95 | Put | | | 1,699.00000 | 1,646 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Call | | | 851.00000 | 860 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.65 | Put | | | 1,500.00000 | 1,445 | 23.79 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Call | | | 716.00000 | 727 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 15.05 | Put | | | 1,766.00000 | 1,712 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Call | | | 1,141.00000 | 1,156 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.80 | Put | | | 941.00000 | 891 | 22.13 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Call | | | 1,101.00000 | 1,117 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,001.00000 | 953 | 22.36 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Call | | | 925.00000 | 936 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.40 | Put | | | 1,324.00000 | 1,271 | 23.30 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Call | | | 766.00000 | 778 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.90 | Put | | | 1,666.00000 | 1,613 | 23.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Call | | | 1,181.00000 | 1,195 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.70 | Put | | | 881.00000 | 830 | 21.85 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Call | | | 1,201.00000 | 1,216 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.65 | Put | | | 850.00000 | 801 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Call | | | 1,161.00000 | 1,175 | 21.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.75 | Put | | | 911.00000 | 861 | 21.99 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Call | | | 1,121.00000 | 1,138 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.85 | Put | | | 970.00000 | 923 | 22.27 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Call | | | 941.00000 | 952 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 14.35 | Put | | | 1,290.00000 | 1,237 | 23.20 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Call | | | 0.00000 | 1,242 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/12/2009 Currency Future | 13.60 | Put | | | 0.00000 | 777 | 21.72 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | | | 14.37580 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Call | | | 0.00000 | 325 | 0.00 | 0.00 | 0 | 0.00 |
| £ / R On 14/06/2010 Currency Future | 14.35 | Put | | | 0.00000 | 299 | 0.00 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | | | 12.29530 | | 12.33800 | | 20.93 | 0.00 | 0 | 19,111.00 |
| € / R On 12/06/2009 Currency Future | 12.20 | Call | | | 515.00000 | 474 | 20.43 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.20 | Put | | 377.00000 | 378 | 20.43 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | 454.00000 | 415 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | 466.00000 | 470 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | 435.00000 | 397 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | 497.00000 | 502 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Call | | 417.00000 | 380 | 21.61 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.45 | Put | | 529.00000 | 535 | 21.61 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | 369.00000 | 334 | 22.33 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | 631.00000 | 639 | 22.33 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | 310.00000 | 274 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | 772.00000 | 779 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Call | | 248.00000 | 216 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.00 | Put | | 910.00000 | 920 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Call | | 262.00000 | 229 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.95 | Put | | 874.00000 | 884 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | 173.00000 | 147 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | 1,135.00000 | 1,151 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | 163.00000 | 137 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | 1,175.00000 | 1,192 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Call | | 184.00000 | 157 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.25 | Put | | 1,096.00000 | 1,111 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Call | | 196.00000 | 167 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.20 | Put | | 1,058.00000 | 1,072 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | 208.00000 | 178 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | 1,020.00000 | 1,033 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Call | | 208.00000 | 178 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.15 | Put | | 1,020.00000 | 1,033 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | 234.00000 | 203 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | 946.00000 | 957 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Call | | 134.00000 | 112 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.50 | Put | | 1,296.00000 | 1,316 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | 110.00000 | 90 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | 1,422.00000 | 1,445 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | 103.00000 | 84 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | 1,465.00000 | 1,489 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | 153.00000 | 128 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | 1,215.00000 | 1,233 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Call | | 163.00000 | 137 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.35 | Put | | 1,175.00000 | 1,192 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Call | | 234.00000 | 203 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.05 | Put | | 946.00000 | 957 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | 294.00000 | 259 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | 806.00000 | 813 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | 220.00000 | 190 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | 982.00000 | 995 | 22.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 278.00000 | 244 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 840.00000 | 848 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Call | | | 143.00000 | 120 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.45 | Put | | | 1,255.00000 | 1,274 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Call | | | 110.00000 | 90 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.65 | Put | | | 1,422.00000 | 1,445 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Call | | | 103.00000 | 84 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.70 | Put | | | 1,465.00000 | 1,489 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 90.00000 | 72 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 1,552.00000 | 1,577 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 78.00000 | 62 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,640.00000 | 1,667 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 118.00000 | 97 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 1,380.00000 | 1,402 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Call | | | 173.00000 | 147 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.30 | Put | | | 1,135.00000 | 1,151 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 126.00000 | 104 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 1,338.00000 | 1,359 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Call | | | 73.00000 | 58 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.95 | Put | | | 1,685.00000 | 1,712 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Call | | | 68.00000 | 53 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.00 | Put | | | 1,730.00000 | 1,758 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 59.00000 | 46 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 1,821.00000 | 1,850 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Call | | | 25.00000 | 18 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.65 | Put | | | 2,337.00000 | 2,373 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Call | | | 23.00000 | 17 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.70 | Put | | | 2,385.00000 | 2,421 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Call | | | 40.00000 | 30 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.35 | Put | | | 2,052.00000 | 2,085 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 55.00000 | 42 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,867.00000 | 1,897 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Call | | | 84.00000 | 67 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.85 | Put | | | 1,596.00000 | 1,622 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Call | | | 118.00000 | 97 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.60 | Put | | | 1,380.00000 | 1,402 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Call | | | 126.00000 | 104 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.55 | Put | | | 1,338.00000 | 1,359 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Call | | | 90.00000 | 72 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.80 | Put | | | 1,552.00000 | 1,577 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Call | | | 153.00000 | 128 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.40 | Put | | | 1,215.00000 | 1,233 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Call | | | 59.00000 | 46 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.10 | Put | | | 1,821.00000 | 1,850 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.50 | Call | | | 32.00000 | 24 | 22.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 14.50 | Put | | | 2,194.00000 | 2,228 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 17.00000 | 12 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 2,579.00000 | 2,616 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Call | | | 10.00000 | 7 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.20 | Put | | | 2,872.00000 | 2,911 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 44.00000 | 33 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 2,006.00000 | 2,038 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 51.00000 | 39 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,913.00000 | 1,944 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Call | | | 278.00000 | 244 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.90 | Put | | | 840.00000 | 848 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Call | | | 328.00000 | 291 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.75 | Put | | | 740.00000 | 745 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 473.00000 | 434 | 20.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 435.00000 | 439 | 20.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Call | | | 494.00000 | 454 | 20.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.25 | Put | | | 406.00000 | 408 | 20.68 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Call | | | 454.00000 | 415 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.35 | Put | | | 466.00000 | 470 | 21.16 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 384.00000 | 349 | 22.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 596.00000 | 604 | 22.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Call | | | 400.00000 | 364 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.50 | Put | | | 562.00000 | 569 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 354.00000 | 321 | 22.57 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 666.00000 | 676 | 22.57 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 585.00000 | 543 | 19.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 297.00000 | 298 | 19.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 560.00000 | 519 | 20.00 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 322.00000 | 323 | 20.00 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 537.00000 | 496 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 349.00000 | 350 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Call | | | 808.00000 | 761 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.70 | Put | | | 170.00000 | 166 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Call | | | 738.00000 | 692 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.80 | Put | | | 200.00000 | 196 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Call | | | 671.00000 | 626 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.90 | Put | | | 233.00000 | 231 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Call | | | 612.00000 | 569 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.00 | Put | | | 274.00000 | 274 | 19.64 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Call | | | 772.00000 | 726 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.75 | Put | | | 184.00000 | 181 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 704.00000 | 658 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 216.00000 | 213 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Call | | | 640.00000 | 597 | 19.50 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.95 | Put | | | 252.00000 | 252 | 19.50 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.55 | Call | | | 384.00000 | 349 | 22.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.55 | Put | | | 596.00000 | 604 | 22.08 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Call | | | 560.00000 | 519 | 20.00 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.10 | Put | | | 322.00000 | 323 | 20.00 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Call | | | 341.00000 | 308 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.70 | Put | | | 703.00000 | 713 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Call | | | 585.00000 | 543 | 19.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.05 | Put | | | 297.00000 | 298 | 19.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Call | | | 537.00000 | 496 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.15 | Put | | | 349.00000 | 350 | 20.22 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Call | | | 844.00000 | 797 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.65 | Put | | | 156.00000 | 152 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Call | | | 704.00000 | 658 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 11.85 | Put | | | 216.00000 | 213 | 19.36 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Call | | | 354.00000 | 321 | 22.57 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.65 | Put | | | 666.00000 | 676 | 22.57 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Call | | | 294.00000 | 259 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.85 | Put | | | 806.00000 | 813 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Call | | | 369.00000 | 334 | 22.33 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.60 | Put | | | 631.00000 | 639 | 22.33 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Call | | | 473.00000 | 434 | 20.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.30 | Put | | | 435.00000 | 439 | 20.93 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Call | | | 435.00000 | 397 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.40 | Put | | | 497.00000 | 502 | 21.38 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Call | | | 310.00000 | 274 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 12.80 | Put | | | 772.00000 | 779 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Call | | | 96.00000 | 78 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.75 | Put | | | 1,508.00000 | 1,533 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Call | | | 78.00000 | 62 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.90 | Put | | | 1,640.00000 | 1,667 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Call | | | 47.00000 | 36 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.25 | Put | | | 1,959.00000 | 1,991 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Call | | | 35.00000 | 26 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.45 | Put | | | 2,147.00000 | 2,180 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Call | | | 30.00000 | 22 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.55 | Put | | | 2,242.00000 | 2,276 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Call | | | 22.00000 | 15 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.75 | Put | | | 2,434.00000 | 2,470 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Call | | | 18.00000 | 13 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.85 | Put | | | 2,530.00000 | 2,568 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Call | | | 15.00000 | 11 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.95 | Put | | | 2,627.00000 | 2,665 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Call | | | 13.00000 | 9 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.05 | Put | | | 2,725.00000 | 2,764 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 37.00000 | 28 | 22.82 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 2,099.00000 | 2,133 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 27.00000 | 20 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 2,289.00000 | 2,325 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Call | | | 44.00000 | 33 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.30 | Put | | | 2,006.00000 | 2,038 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Call | | | 37.00000 | 28 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.40 | Put | | | 2,099.00000 | 2,133 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Call | | | 27.00000 | 20 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.60 | Put | | | 2,289.00000 | 2,325 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 20.00000 | 14 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 2,482.00000 | 2,519 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Call | | | 14.00000 | 10 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.00 | Put | | | 2,676.00000 | 2,714 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Call | | | 12.00000 | 8 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.10 | Put | | | 2,774.00000 | 2,813 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 8.00000 | 6 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,970.00000 | 3,010 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Call | | | 7.00000 | 5 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.40 | Put | | | 3,069.00000 | 3,109 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Call | | | 6.00000 | 4 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.50 | Put | | | 3,168.00000 | 3,208 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Call | | | 5.00000 | 3 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.60 | Put | | | 3,267.00000 | 3,308 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Call | | | 20.00000 | 14 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.80 | Put | | | 2,482.00000 | 2,519 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Call | | | 17.00000 | 12 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.90 | Put | | | 2,579.00000 | 2,616 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Call | | | 8.00000 | 6 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 15.30 | Put | | | 2,970.00000 | 3,010 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 63.00000 | 49 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,775.00000 | 1,804 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Call | | | 220.00000 | 190 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 13.10 | Put | | | 982.00000 | 995 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Call | | | 63.00000 | 49 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.05 | Put | | | 1,775.00000 | 1,804 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Call | | | 55.00000 | 42 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.15 | Put | | | 1,867.00000 | 1,897 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Call | | | 51.00000 | 39 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 12/06/2009 Currency Future | 14.20 | Put | | | 1,913.00000 | 1,944 | 22.82 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | | | 12.47820 | | 12.51800 | | 21.96 | 187,173.00 | 15 | 282.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Call | | | 753.00000 | 718 | 22.10 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.50 | Put | | | 735.00000 | 739 | 22.10 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | | 717.00000 | 682 | 22.40 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | | 799.00000 | 804 | 22.40 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.65 | Call | | | 699.00000 | 665 | 22.55 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 12.65 | Put | | 831.00000 | 837 | 22.55 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | 650.00000 | 617 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | 932.00000 | 939 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Call | | 581.00000 | 545 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.00 | Put | | 1,063.00000 | 1,067 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Call | | 510.00000 | 476 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.20 | Put | | 1,192.00000 | 1,198 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | 527.00000 | 492 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | 1,159.00000 | 1,164 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Call | | 527.00000 | 492 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.15 | Put | | 1,159.00000 | 1,164 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Call | | 416.00000 | 385 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.50 | Put | | 1,398.00000 | 1,407 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | 401.00000 | 371 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | 1,433.00000 | 1,443 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Call | | 430.00000 | 399 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.45 | Put | | 1,362.00000 | 1,371 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 445.00000 | 414 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,327.00000 | 1,335 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 461.00000 | 428 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,293.00000 | 1,300 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Call | | 461.00000 | 428 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.35 | Put | | 1,293.00000 | 1,300 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Call | | 493.00000 | 460 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.25 | Put | | 1,225.00000 | 1,231 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Call | | 361.00000 | 333 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.70 | Put | | 1,543.00000 | 1,554 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 324.00000 | 297 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 1,656.00000 | 1,669 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | 313.00000 | 286 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | 1,695.00000 | 1,708 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | 388.00000 | 358 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | 1,470.00000 | 1,480 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 477.00000 | 444 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,259.00000 | 1,266 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Call | | 477.00000 | 444 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.30 | Put | | 1,259.00000 | 1,266 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Call | | 445.00000 | 414 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.40 | Put | | 1,327.00000 | 1,335 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 562.00000 | 527 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 1,094.00000 | 1,099 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Call | | 349.00000 | 320 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.75 | Put | | 1,581.00000 | 1,592 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 374.00000 | 345 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 1,506.00000 | 1,517 | 23.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.90 | Call | | | 313.00000 | 286 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.90 | Put | | | 1,695.00000 | 1,708 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Call | | | 301.00000 | 276 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.95 | Put | | | 1,733.00000 | 1,747 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Call | | | 291.00000 | 265 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.00 | Put | | | 1,773.00000 | 1,787 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | | 270.00000 | 245 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,852.00000 | 1,867 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | | 336.00000 | 309 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | | 1,618.00000 | 1,630 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | | 544.00000 | 510 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | | 1,126.00000 | 1,131 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Call | | | 250.00000 | 227 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.20 | Put | | | 1,932.00000 | 1,949 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Call | | | 150.00000 | 133 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.85 | Put | | | 2,482.00000 | 2,505 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Call | | | 336.00000 | 309 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.80 | Put | | | 1,618.00000 | 1,630 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Call | | | 270.00000 | 245 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.10 | Put | | | 1,852.00000 | 1,867 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 232.00000 | 210 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 2,014.00000 | 2,031 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 215.00000 | 193 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 2,097.00000 | 2,115 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Call | | | 199.00000 | 178 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.50 | Put | | | 2,181.00000 | 2,200 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Call | | | 184.00000 | 164 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.60 | Put | | | 2,266.00000 | 2,286 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Call | | | 388.00000 | 358 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.60 | Put | | | 1,470.00000 | 1,480 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Call | | | 232.00000 | 210 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.30 | Put | | | 2,014.00000 | 2,031 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Call | | | 215.00000 | 193 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.40 | Put | | | 2,097.00000 | 2,115 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Call | | | 682.00000 | 648 | 22.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.70 | Put | | | 864.00000 | 870 | 22.70 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Call | | | 650.00000 | 617 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.80 | Put | | | 932.00000 | 939 | 23.01 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | | 619.00000 | 583 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | | 1,001.00000 | 1,004 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Call | | | 401.00000 | 371 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.55 | Put | | | 1,433.00000 | 1,443 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Call | | | 280.00000 | 255 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.05 | Put | | | 1,812.00000 | 1,827 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.15 | Call | | | 260.00000 | 236 | 23.16 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------------------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 14.15 | Put | | 1,892.00000 | 1,908 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Call | | 241.00000 | 218 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 14.25 | Put | | 1,973.00000 | 1,990 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Call | | 544.00000 | 510 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.10 | Put | | 1,126.00000 | 1,131 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Call | | 619.00000 | 583 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.90 | Put | | 1,001.00000 | 1,004 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | 634.00000 | 602 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | 966.00000 | 974 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Call | | 600.00000 | 564 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.95 | Put | | 1,032.00000 | 1,035 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Call | | 324.00000 | 297 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.85 | Put | | 1,656.00000 | 1,669 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Call | | 562.00000 | 527 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.05 | Put | | 1,094.00000 | 1,099 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Call | | 374.00000 | 345 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 13.65 | Put | | 1,506.00000 | 1,517 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Call | | 666.00000 | 632 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.75 | Put | | 898.00000 | 904 | 22.85 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Call | | 793.00000 | 755 | 21.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.40 | Put | | 675.00000 | 677 | 21.79 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Call | | 717.00000 | 682 | 22.40 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.60 | Put | | 799.00000 | 804 | 22.40 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Call | | 852.00000 | 813 | 21.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.25 | Put | | 584.00000 | 585 | 21.24 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | 812.00000 | 775 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | 644.00000 | 646 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Call | | 773.00000 | 736 | 21.96 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.45 | Put | | 705.00000 | 708 | 21.96 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Call | | 735.00000 | 699 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.55 | Put | | 767.00000 | 771 | 22.25 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Call | | 896.00000 | 856 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.15 | Put | | 528.00000 | 527 | 20.89 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Call | | 812.00000 | 775 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.35 | Put | | 644.00000 | 646 | 21.63 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Call | | 634.00000 | 602 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.85 | Put | | 966.00000 | 974 | 23.16 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Call | | 0.00000 | 878 | 20.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.10 | Put | | 0.00000 | 500 | 20.73 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Call | | 0.00000 | 834 | 21.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.20 | Put | | 0.00000 | 556 | 21.07 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Call | | 0.00000 | 794 | 21.44 | 0.00 | 0 | 0.00 |
| € / R On 14/09/2009 Currency Future | 12.30 | Put | | 0.00000 | 615 | 21.44 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | | | 12.64350 | 12.68050 | | 22.65 | 0.00 | 0 | 20.00 |
| € / R On 14/12/2009 Currency Future | 12.20 | Call | | 0.00000 | 1,123 | 21.53 | 13,807,285,000.00 | 12,295 | 12,295.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|------------------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.20 | Put | | | 0.00000 | 679 | 21.53 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Call | | | 948.00000 | 925 | 22.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.70 | Put | | | 967.00000 | 981 | 22.77 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Call | | | 0.00000 | 356 | 23.58 | 4,377,020,000.00 | 12,295 | 12,295.00 |
| € / R On 14/12/2009 Currency Future | 14.60 | Put | | | 0.00000 | 2,312 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Call | | | 930.00000 | 907 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.75 | Put | | | 999.00000 | 1,014 | 22.88 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Call | | | 912.00000 | 890 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.80 | Put | | | 1,032.00000 | 1,047 | 22.99 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Call | | | 847.00000 | 825 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.00 | Put | | | 1,166.00000 | 1,182 | 23.46 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Call | | | 777.00000 | 752 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.20 | Put | | | 1,297.00000 | 1,309 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 704.00000 | 680 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 1,424.00000 | 1,437 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 740.00000 | 715 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,360.00000 | 1,372 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 722.00000 | 698 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 1,391.00000 | 1,404 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Call | | | 722.00000 | 698 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.35 | Put | | | 1,391.00000 | 1,404 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 620.00000 | 598 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 1,590.00000 | 1,604 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Call | | | 604.00000 | 582 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.70 | Put | | | 1,624.00000 | 1,639 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 636.00000 | 614 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 1,556.00000 | 1,570 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 653.00000 | 630 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 1,522.00000 | 1,536 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Call | | | 670.00000 | 646 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.50 | Put | | | 1,489.00000 | 1,503 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Call | | | 653.00000 | 630 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.55 | Put | | | 1,522.00000 | 1,536 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Call | | | 687.00000 | 663 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.45 | Put | | | 1,456.00000 | 1,469 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 559.00000 | 538 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,729.00000 | 1,744 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Call | | | 759.00000 | 734 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.25 | Put | | | 1,328.00000 | 1,340 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Call | | | 324.00000 | 308 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.85 | Put | | | 2,493.00000 | 2,515 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Call | | | 589.00000 | 567 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.75 | Put | | | 1,659.00000 | 1,674 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Call | | | 531.00000 | 510 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.95 | Put | | | 1,800.00000 | 1,816 | 23.58 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 503.00000 | 483 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,873.00000 | 1,890 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Call | | | 477.00000 | 458 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.15 | Put | | | 1,946.00000 | 1,964 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Call | | | 452.00000 | 433 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.25 | Put | | | 2,021.00000 | 2,040 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Call | | | 740.00000 | 715 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.30 | Put | | | 1,360.00000 | 1,372 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Call | | | 704.00000 | 680 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.40 | Put | | | 1,424.00000 | 1,437 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 574.00000 | 552 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 1,693.00000 | 1,709 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 545.00000 | 524 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,764.00000 | 1,780 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Call | | | 517.00000 | 496 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.00 | Put | | | 1,836.00000 | 1,853 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 831.00000 | 810 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,201.00000 | 1,217 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 797.00000 | 771 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,266.00000 | 1,278 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Call | | | 620.00000 | 598 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.65 | Put | | | 1,590.00000 | 1,604 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Call | | | 797.00000 | 771 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.15 | Put | | | 1,266.00000 | 1,278 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Call | | | 559.00000 | 538 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.85 | Put | | | 1,729.00000 | 1,744 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 816.00000 | 790 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,236.00000 | 1,247 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Call | | | 574.00000 | 552 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.80 | Put | | | 1,693.00000 | 1,709 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Call | | | 545.00000 | 524 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.90 | Put | | | 1,764.00000 | 1,780 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Call | | | 490.00000 | 470 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.10 | Put | | | 1,909.00000 | 1,927 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Call | | | 503.00000 | 483 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 14.05 | Put | | | 1,873.00000 | 1,890 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Call | | | 863.00000 | 841 | 23.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.95 | Put | | | 1,132.00000 | 1,147 | 23.34 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 879.00000 | 857 | 23.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,098.00000 | 1,113 | 23.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Call | | | 816.00000 | 790 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.10 | Put | | | 1,236.00000 | 1,247 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Call | | | 636.00000 | 614 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.60 | Put | | | 1,556.00000 | 1,570 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.90 | Call | | | 879.00000 | 857 | 23.23 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.90 | Put | | | 1,098.00000 | 1,113 | 23.23 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Call | | | 1,005.00000 | 981 | 22.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.55 | Put | | | 874.00000 | 887 | 22.43 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 966.00000 | 943 | 22.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 936.00000 | 950 | 22.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Call | | | 895.00000 | 873 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.85 | Put | | | 1,065.00000 | 1,080 | 23.11 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Call | | | 831.00000 | 810 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 13.05 | Put | | | 1,201.00000 | 1,217 | 23.58 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 1,063.00000 | 1,038 | 22.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 782.00000 | 794 | 22.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Call | | | 1,024.00000 | 1,000 | 22.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.50 | Put | | | 844.00000 | 857 | 22.31 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 985.00000 | 962 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 905.00000 | 918 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Call | | | 1,082.00000 | 1,056 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.35 | Put | | | 751.00000 | 763 | 21.84 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Call | | | 1,043.00000 | 1,020 | 22.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.45 | Put | | | 813.00000 | 826 | 22.19 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Call | | | 966.00000 | 943 | 22.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.65 | Put | | | 936.00000 | 950 | 22.65 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Call | | | 0.00000 | 1,076 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.30 | Put | | | 0.00000 | 732 | 21.69 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Call | | | 0.00000 | 1,038 | 22.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.40 | Put | | | 0.00000 | 794 | 22.02 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Call | | | 0.00000 | 962 | 22.54 | 0.00 | 0 | 0.00 |
| € / R On 14/12/2009 Currency Future | 12.60 | Put | | | 0.00000 | 918 | 22.54 | 0.00 | 0 | 0.00 |
| AL13 On 07/05/2009 Index Future | | | 242.27500 | | 242.38300 | | 0.00 | 0.00 | 0 | 7.00 |
| ALBI On 07/05/2009 Index Future | | | 289.23900 | | 289.77300 | | 0.00 | 0.00 | 0 | 697.00 |
| ALBI On 06/08/2009 Index Future | | | 295.07200 | | 295.61000 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/11/2009 Index Future | | | 286.94600 | | 287.37500 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/05/2009 Index Future | | | 123.97600 | | 124.09700 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/08/2009 Index Future | | | 126.47700 | | 126.59600 | | 0.00 | 0.00 | 0 | 2.00 |
| CRD1 On 05/11/2009 Index Future | | | 128.72800 | | 128.84800 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/05/2009 jGovi | | | 291.20200 | | 291.72050 | | 0.00 | 0.00 | 0 | 186.00 |
| GOVI On 06/08/2009 jGovi | | | 297.07500 | | 297.59700 | | 0.00 | 0.00 | 0 | 6.00 |
| GOVI On 05/11/2009 jGovi | | | 302.36300 | | 302.89000 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 07/05/2009 Index Future | | | 348.00900 | | 348.00900 | | 0.00 | 0.00 | 0 | 2.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ILBI On 06/08/2009 Index Future | | | 356.85400 | | 356.85400 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 05/11/2009 Index Future | | | 365.69800 | | 365.69800 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.80600 | | 7.76300 | | 32.88 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.45700 | | 8.42400 | | 32.88 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.11500 | | 8.06500 | | 32.88 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.52300 | | 8.48800 | | 32.88 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.55900 | | 8.51000 | | 32.88 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.65200 | | 8.60500 | | 32.88 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.60100 | | 8.55500 | | 32.88 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 8.18700 | | 8.13200 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 7.09700 | | 7.01000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 7.02600 | | 6.95800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/05/2009 jNote | | | 7.53000 | | 7.48800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/08/2009 jNote | | | 7.51900 | | 7.48700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/05/2009 jNote | | | 8.17500 | | 8.13500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 06/08/2009 jNote | | | 8.20800 | | 8.17000 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/05/2009 jNote | | | 8.43500 | | 8.38900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 06/08/2009 jNote | | | 8.43500 | | 8.39000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/04/2009 jRod | | | 9.88400 | | 9.88200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/05/2009 jRod | | | 9.41200 | | 9.40700 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2009 jRod | | | 8.91000 | | 8.89900 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/05/2009 Index Future | | | 278.80200 | | 279.39500 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/08/2009 Index Future | | | 284.42500 | | 285.02300 | | 0.00 | 0.00 | 0 | 3.00 |
| OTH1 On 05/11/2009 Index Future | | | 289.48700 | | 290.09200 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | | | 6.57700 | | 6.54000 | | 2.72 | 0.00 | 0 | 3,022.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R153 On 07/05/2009 Bond Future | 9.25 | Call | | | 3,446.00000 | 3,397 | 2.80 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Put | | | 0.00000 | 0 | 2.80 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | | | 6.02200 | | 5.97600 | | 1.96 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Call | | | 3,894.00000 | 3,846 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 9.75 | Put | | | 7.00000 | 7 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Call | | | 4,142.00000 | 4,093 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 06/08/2009 Bond Future | 10.00 | Put | | | 4.00000 | 4 | 2.01 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | | | 5.00000 | | 5.00000 | | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Call | | | 1,279.00000 | 1,279 | 1.24 | 0.00 | 0 | 0.00 |
| R153 On 05/11/2009 Bond Future | 6.50 | Put | | | 58.00000 | 58 | 1.24 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | | | 8.12300 | | 8.09200 | | 12.10 | 0.00 | 0 | 10,171.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Call | | | 319.00000 | 279 | 11.85 | 0.00 | 0 | 386.00 |
| R157 On 07/05/2009 Bond Future | 7.25 | Put | | | 5,231.00000 | 5,368 | 11.85 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Call | | | 5,342.00000 | 5,173 | 12.40 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Put | | | 309.00000 | 316 | 12.40 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Call | | | 30.00000 | 24 | 11.70 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 6.50 | Put | | | 9,528.00000 | 9,698 | 11.70 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | | | 8.11000 | | 8.07800 | | 12.10 | 0.00 | 0 | 5,000.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Call | | | 7,613.00000 | 7,468 | 12.50 | 0.00 | 0 | 0.00 |
| R157 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,382.00000 | 1,412 | 12.50 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | | | 8.20100 | | 8.16700 | | 12.00 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Call | | | 3,040.00000 | 2,959 | 11.80 | 0.00 | 0 | 0.00 |
| R157 On 05/11/2009 Bond Future | 7.50 | Put | | | 6,620.00000 | 6,718 | 11.80 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | | | 8.30400 | | 8.26900 | | 11.90 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Call | | | 4,327.00000 | 4,240 | 11.75 | 0.00 | 0 | 0.00 |
| R157 On 04/02/2010 Bond Future | 7.75 | Put | | | 6,978.00000 | 7,067 | 11.75 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | | | 8.69400 | | 8.66400 | | 24.30 | 0.00 | 0 | 13,085.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Call | | | 5,290.00000 | 5,041 | 24.51 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,987.00000 | 2,038 | 24.51 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 8.00 | Call | | | 1,025.00000 | 921 | 23.90 | 0.00 | 0 | 2,500.00 |
| R186 On 07/05/2009 Bond Future | 8.00 | Put | | | 7,992.00000 | 8,190 | 23.90 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 7.25 | Call | | | 135.00000 | 112 | 23.60 | 0.00 | 0 | 4,930.00 |
| R186 On 07/05/2009 Bond Future | 7.25 | Put | | | 15,743.00000 | 16,021 | 23.60 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Call | | | 7.00000 | 5 | 23.40 | 0.00 | 0 | 97.00 |
| R186 On 07/05/2009 Bond Future | 6.50 | Put | | | 25,168.00000 | 25,467 | 23.40 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | | | 8.69800 | | 8.66700 | | 26.16 | 0.00 | 0 | 2,500.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Call | | | 8,802.00000 | 8,588 | 26.38 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 9.00 | Put | | | 5,552.00000 | 5,647 | 26.38 | 0.00 | 0 | 0.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Call | | | 2,664.00000 | 2,559 | 25.51 | 0.00 | 0 | 35.00 |
| R186 On 06/08/2009 Bond Future | 7.50 | Put | | | 15,224.00000 | 15,427 | 25.51 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | | | 8.75000 | | 8.71800 | | 25.33 | 0.00 | 0 | 0.00 |
| R186 On 05/11/2009 Bond Future | 9.00 | Call | | | 10,625.00000 | 10,421 | 25.54 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R186 On 05/11/2009 Bond Future | 9.00 | Put | | | 7,902.00000 | 8,012 | 25.54 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Call | | | 4,374.00000 | 4,253 | 24.70 | 0.00 | 0 | 5,000.00 |
| R186 On 05/11/2009 Bond Future | 7.50 | Put | | | 17,335.00000 | 17,528 | 24.70 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | | | 8.80600 | | 8.77300 | | 27.08 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Call | | | 9,133.00000 | 8,963 | 26.74 | 0.00 | 0 | 0.00 |
| R186 On 04/02/2010 Bond Future | 8.25 | Put | | | 14,372.00000 | 14,521 | 26.74 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | | | 9.43500 | | 9.43500 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Call | | | 854.00000 | 845 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Put | | | 388.00000 | 379 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | | | 8.16900 | | 8.13800 | | 11.56 | 0.00 | 0 | 2.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Call | | | 5,014.00000 | 4,877 | 11.95 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Put | | | 148.00000 | 151 | 11.95 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | | | 8.14500 | | 8.11300 | | 12.04 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Call | | | 5,924.00000 | 5,809 | 12.45 | 0.00 | 0 | 0.00 |
| R201 On 06/08/2009 Bond Future | 9.25 | Put | | | 1,122.00000 | 1,146 | 12.45 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | | | 8.22100 | | 8.18700 | | 11.32 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,373.00000 | 2,309 | 11.17 | 0.00 | 0 | 0.00 |
| R201 On 05/11/2009 Bond Future | 7.50 | Put | | | 5,288.00000 | 5,366 | 11.17 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | | | 8.30700 | | 8.27100 | | 11.68 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Call | | | 3,001.00000 | 2,936 | 11.53 | 0.00 | 0 | 0.00 |
| R201 On 04/02/2010 Bond Future | 7.50 | Put | | | 6,132.00000 | 6,210 | 11.53 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | | | 8.50800 | | 8.47700 | | 16.67 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,796.00000 | 3,637 | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Put | | | 798.00000 | 820 | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | | | 8.50200 | | 8.47000 | | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,582.00000 | 6,442 | 17.57 | 0.00 | 0 | 0.00 |
| R203 On 06/08/2009 Bond Future | 9.25 | Put | | | 2,241.00000 | 2,284 | 17.57 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | | | 8.57300 | | 8.54100 | | 16.88 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,720.00000 | 2,649 | 16.60 | 0.00 | 0 | 0.00 |
| R203 On 05/11/2009 Bond Future | 7.50 | Put | | | 8,750.00000 | 8,856 | 16.60 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | | | 8.65300 | | 8.61900 | | 17.03 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Call | | | 5,230.00000 | 5,133 | 16.95 | 0.00 | 0 | 0.00 |
| R203 On 04/02/2010 Bond Future | 8.20 | Put | | | 7,534.00000 | 7,622 | 16.95 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | | | 8.56100 | | 8.53000 | | 18.16 | 0.00 | 0 | 279.00 |
| R204 On 07/05/2009 Bond Future | 8.75 | Call | | | 2,869.00000 | 2,717 | 18.32 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 8.75 | Put | | | 1,490.00000 | 1,534 | 18.32 | 0.00 | 0 | 750.00 |
| R204 On 07/05/2009 Bond Future | 7.75 | Call | | | 485.00000 | 430 | 17.94 | 0.00 | 0 | 750.00 |
| R204 On 07/05/2009 Bond Future | 7.75 | Put | | | 5,587.00000 | 5,729 | 17.94 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,879.00000 | 3,709 | 18.47 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Put | | | 964.00000 | 991 | 18.47 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R204 On 06/08/2009 Bond Future | | | 8.56000 | | 8.52900 | | 19.31 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,910.00000 | 6,764 | 19.95 | 0.00 | 0 | 0.00 |
| R204 On 06/08/2009 Bond Future | 9.25 | Put | | | 2,557.00000 | 2,603 | 19.95 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | | | 8.62500 | | 8.59300 | | 19.54 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Call | | | 3,214.00000 | 3,133 | 19.38 | 0.00 | 0 | 0.00 |
| R204 On 05/11/2009 Bond Future | 7.50 | Put | | | 10,169.00000 | 10,283 | 19.38 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | | | 8.69600 | | 8.66200 | | 19.57 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Call | | | 5,740.00000 | 5,634 | 19.70 | 0.00 | 0 | 0.00 |
| R204 On 04/02/2010 Bond Future | 8.20 | Put | | | 8,536.00000 | 8,632 | 19.70 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | | | 8.11600 | | 8.08500 | | 10.29 | 0.00 | 0 | 2,834.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,585.00000 | 3,473 | 10.54 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Put | | | 200.00000 | 204 | 10.54 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | | | 8.08700 | | 8.05400 | | 10.58 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Call | | | 937.00000 | 897 | 10.36 | 0.00 | 0 | 300.00 |
| R206 On 06/08/2009 Bond Future | 7.00 | Put | | | 4,840.00000 | 4,920 | 10.36 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Call | | | 5,092.00000 | 4,994 | 10.92 | 0.00 | 0 | 0.00 |
| R206 On 06/08/2009 Bond Future | 9.25 | Put | | | 881.00000 | 902 | 10.92 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | | | 8.16700 | | 8.13300 | | 9.85 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,016.00000 | 1,963 | 9.69 | 0.00 | 0 | 0.00 |
| R206 On 05/11/2009 Bond Future | 7.50 | Put | | | 4,222.00000 | 4,286 | 9.69 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | | | 8.26100 | | 8.22400 | | 10.02 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Call | | | 2,492.00000 | 2,437 | 9.85 | 0.00 | 0 | 0.00 |
| R206 On 04/02/2010 Bond Future | 7.50 | Put | | | 4,883.00000 | 4,948 | 9.85 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | | | 8.68400 | | 8.63300 | | 20.07 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,516.00000 | 3,265 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,189.00000 | 1,266 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | | | 8.68900 | | 8.63600 | | 21.37 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,622.00000 | 6,386 | 21.73 | 0.00 | 0 | 0.00 |
| R207 On 06/08/2009 Bond Future | 9.25 | Put | | | 2,825.00000 | 2,925 | 21.73 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | | | 8.75100 | | 8.69700 | | 20.59 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Call | | | 2,819.00000 | 2,699 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 05/11/2009 Bond Future | 7.50 | Put | | | 10,707.00000 | 10,923 | 20.24 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | | | 8.81800 | | 8.76200 | | 21.77 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Call | | | 5,746.00000 | 5,576 | 21.59 | 0.00 | 0 | 0.00 |
| R207 On 04/02/2010 Bond Future | 8.25 | Put | | | 8,949.00000 | 9,120 | 21.59 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | | | 8.77900 | | 8.72600 | | 22.12 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Call | | | 2,297.00000 | 2,083 | 22.12 | 0.00 | 0 | 0.00 |
| R208 On 07/05/2009 Bond Future | 8.75 | Put | | | 2,140.00000 | 2,274 | 22.12 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | | | 8.79500 | | 8.74100 | | 22.71 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Call | | | 6,396.00000 | 6,157 | 23.09 | 0.00 | 0 | 0.00 |
| R208 On 06/08/2009 Bond Future | 9.25 | Put | | | 3,166.00000 | 3,278 | 23.09 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| R208 On 05/11/2009 Bond Future | | | 8.85900 | | 8.80300 | | 22.78 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Call | | | 3,208.00000 | 3,070 | 22.40 | 0.00 | 0 | 0.00 |
| R208 On 05/11/2009 Bond Future | 7.75 | Put | | | 10,312.00000 | 10,532 | 22.40 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | | | 8.95200 | | 8.89600 | | 23.23 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Call | | | 6,260.00000 | 6,078 | 23.13 | 0.00 | 0 | 0.00 |
| R208 On 04/02/2010 Bond Future | 8.50 | Put | | | 8,792.00000 | 8,960 | 23.13 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | | | 8.43300 | | 8.42300 | | 31.32 | 0.00 | 0 | 5,493.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Call | | | 5,745.00000 | 5,644 | 31.84 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,046.00000 | 1,030 | 31.84 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | | | 8.43000 | | 8.41900 | | 32.45 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Call | | | 7,356.00000 | 7,275 | 32.72 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.75 | Put | | | 4,602.00000 | 4,616 | 32.72 | 0.00 | 0 | 0.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Call | | | 4,314.00000 | 4,249 | 32.05 | 0.00 | 0 | 2,000.00 |
| R209 On 06/08/2009 Bond Future | 8.00 | Put | | | 8,046.00000 | 8,075 | 32.05 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | | | 8.46400 | | 8.45400 | | 32.88 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Call | | | 3,631.00000 | 3,587 | 32.06 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 7.25 | Put | | | 15,084.00000 | 15,125 | 32.06 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Call | | | 13,472.00000 | 13,394 | 34.25 | 0.00 | 0 | 0.00 |
| R209 On 05/11/2009 Bond Future | 9.75 | Put | | | 3,622.00000 | 3,629 | 34.25 | 0.00 | 0 | 2,500.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Call | | | 2,985.00000 | 2,946 | 31.92 | 0.00 | 0 | 5,000.00 |
| R209 On 05/11/2009 Bond Future | 7.00 | Put | | | 17,155.00000 | 17,200 | 31.92 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | | | 8.50000 | | 8.49000 | | 33.83 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Call | | | 6,098.00000 | 6,047 | 33.12 | 0.00 | 0 | 2,500.00 |
| R209 On 04/02/2010 Bond Future | 7.50 | Put | | | 15,246.00000 | 15,280 | 33.12 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Call | | | 16,056.00000 | 15,980 | 35.53 | 0.00 | 0 | 0.00 |
| R209 On 04/02/2010 Bond Future | 10.00 | Put | | | 4,861.00000 | 4,870 | 35.53 | 0.00 | 0 | 0.00 |
| TRT1 On 07/05/2009 Index Future | | | 287.48500 | | 287.99800 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/08/2009 Index Future | | | 293.28300 | | 293.80000 | | 0.00 | 0.00 | 0 | 100.00 |
| TRT1 On 05/11/2009 Index Future | | | 298.50400 | | 299.02500 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | | | 6.57800 | | 6.51980 | | 20.20 | 690,690.00 | 105 | 8,804.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Call | | | 240.00000 | 261 | 19.83 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.50 | Put | | | 221.00000 | 183 | 19.83 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Call | | | 204.00000 | 219 | 20.61 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.60 | Put | | | 284.00000 | 241 | 20.61 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 188.00000 | 202 | 21.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 318.00000 | 274 | 21.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | | 173.00000 | 185 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | | 354.00000 | 307 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Call | | | 160.00000 | 171 | 21.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.75 | Put | | | 391.00000 | 343 | 21.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.65 | Call | | | 188.00000 | 202 | 21.03 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 6.65 | Put | | | 318.00000 | 274 | 21.03 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | | 221.00000 | 239 | 20.20 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | | 251.00000 | 211 | 20.20 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | | 149.00000 | 158 | 22.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | | 429.00000 | 380 | 22.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Call | | | 149.00000 | 158 | 22.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.80 | Put | | | 429.00000 | 380 | 22.33 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | | 128.00000 | 135 | 23.23 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | | 509.00000 | 457 | 23.23 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | | 138.00000 | 146 | 22.78 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | | 468.00000 | 418 | 22.78 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Call | | | 173.00000 | 185 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.70 | Put | | | 354.00000 | 307 | 21.46 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | | 115.00000 | 125 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | | 545.00000 | 497 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Call | | | 115.00000 | 125 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.95 | Put | | | 545.00000 | 497 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Call | | | 128.00000 | 135 | 23.23 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.90 | Put | | | 509.00000 | 457 | 23.23 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Call | | | 138.00000 | 146 | 22.78 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.85 | Put | | | 468.00000 | 418 | 22.78 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | | 92.00000 | 100 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | | 622.00000 | 572 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Call | | | 103.00000 | 112 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.00 | Put | | | 583.00000 | 534 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Call | | | 82.00000 | 89 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.10 | Put | | | 662.00000 | 611 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | | 73.00000 | 79 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | | 703.00000 | 651 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Call | | | 92.00000 | 100 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.05 | Put | | | 622.00000 | 572 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Call | | | 73.00000 | 79 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.15 | Put | | | 703.00000 | 651 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | | 13.00000 | 13 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | | 1,293.00000 | 1,235 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | | 9.00000 | 10 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | | 1,390.00000 | 1,332 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Call | | | 23.00000 | 24 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.60 | Put | | | 1,103.00000 | 1,046 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | | 39.00000 | 42 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | | 919.00000 | 864 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Call | | | 57.00000 | 62 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.25 | Put | | | 787.00000 | 734 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | | 65.00000 | 70 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | | 745.00000 | 692 | 23.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 6.55 | Call | | 221.00000 | 239 | 20.20 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.55 | Put | | 251.00000 | 211 | 20.20 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 262.00000 | 285 | 19.47 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 192.00000 | 157 | 19.47 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | 284.00000 | 313 | 19.26 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | 165.00000 | 135 | 19.26 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Call | | 284.00000 | 313 | 19.26 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.40 | Put | | 165.00000 | 135 | 19.26 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | 339.00000 | 375 | 18.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | 119.00000 | 97 | 18.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Call | | 65.00000 | 70 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.20 | Put | | 745.00000 | 692 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | 50.00000 | 54 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 831.00000 | 776 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Call | | 39.00000 | 42 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.40 | Put | | 919.00000 | 864 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Call | | 30.00000 | 32 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.50 | Put | | 1,010.00000 | 954 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Call | | 44.00000 | 48 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.35 | Put | | 875.00000 | 820 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Call | | 34.00000 | 37 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.45 | Put | | 964.00000 | 909 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | 404.00000 | 446 | 18.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | 84.00000 | 68 | 18.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Call | | 560.00000 | 609 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.00 | Put | | 40.00000 | 31 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Call | | 478.00000 | 525 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.10 | Put | | 59.00000 | 47 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Call | | 404.00000 | 446 | 18.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.20 | Put | | 84.00000 | 68 | 18.82 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Call | | 339.00000 | 375 | 18.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.30 | Put | | 119.00000 | 97 | 18.97 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Call | | 518.00000 | 566 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.05 | Put | | 48.00000 | 38 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 440.00000 | 484 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 71.00000 | 56 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Call | | 371.00000 | 410 | 18.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.25 | Put | | 101.00000 | 82 | 18.89 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Call | | 311.00000 | 342 | 19.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.35 | Put | | 141.00000 | 114 | 19.05 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Call | | 440.00000 | 484 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.15 | Put | | 71.00000 | 56 | 18.75 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 26.00000 | 28 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,056.00000 | 1,000 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.65 | Call | | 20.00000 | 21 | 23.68 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 7.65 | Put | | 1,150.00000 | 1,093 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Call | | 50.00000 | 54 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.30 | Put | | 831.00000 | 776 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 17.00000 | 18 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,197.00000 | 1,140 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Call | | 17.00000 | 18 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.70 | Put | | 1,197.00000 | 1,140 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Call | | 13.00000 | 13 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.80 | Put | | 1,293.00000 | 1,235 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Call | | 9.00000 | 10 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.90 | Put | | 1,390.00000 | 1,332 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Call | | 7.00000 | 7 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.00 | Put | | 1,487.00000 | 1,429 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Call | | 5.00000 | 5 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.10 | Put | | 1,585.00000 | 1,527 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 4.00000 | 4 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,684.00000 | 1,626 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Call | | 3.00000 | 3 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.30 | Put | | 1,783.00000 | 1,725 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Call | | 4.00000 | 4 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 8.20 | Put | | 1,684.00000 | 1,626 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Call | | 26.00000 | 28 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 7.55 | Put | | 1,056.00000 | 1,000 | 23.68 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Call | | 262.00000 | 285 | 19.47 | 0.00 | 0 | 0.00 |
| ZAAD On 12/06/2009 Currency Future | 6.45 | Put | | 192.00000 | 157 | 19.47 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | | | 6.64200 | 6.58260 | | 20.97 | 0.00 | 0 | 190.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Call | | 363.00000 | 382 | 20.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.60 | Put | | 381.00000 | 340 | 20.64 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 329.00000 | 346 | 21.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 446.00000 | 404 | 21.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 346.00000 | 364 | 20.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 413.00000 | 372 | 20.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Call | | 314.00000 | 329 | 21.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.75 | Put | | 481.00000 | 437 | 21.52 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Call | | 329.00000 | 346 | 21.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.70 | Put | | 446.00000 | 404 | 21.25 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 299.00000 | 313 | 21.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 516.00000 | 471 | 21.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Call | | 299.00000 | 313 | 21.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.80 | Put | | 516.00000 | 471 | 21.81 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 273.00000 | 284 | 22.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 590.00000 | 542 | 22.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Call | | 249.00000 | 259 | 22.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.00 | Put | | 667.00000 | 617 | 22.99 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.90 | Call | | 273.00000 | 284 | 22.40 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.90 | Put | | 590.00000 | 542 | 22.40 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Call | | 285.00000 | 298 | 22.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.85 | Put | | 553.00000 | 506 | 22.10 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Call | | 346.00000 | 364 | 20.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.65 | Put | | 413.00000 | 372 | 20.97 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 260.00000 | 271 | 22.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 628.00000 | 579 | 22.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 234.00000 | 248 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 701.00000 | 656 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Call | | 260.00000 | 271 | 22.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.95 | Put | | 628.00000 | 579 | 22.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Call | | 234.00000 | 248 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.05 | Put | | 701.00000 | 656 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 205.00000 | 217 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 772.00000 | 725 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 219.00000 | 232 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 736.00000 | 690 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Call | | 219.00000 | 232 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.10 | Put | | 736.00000 | 690 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Call | | 402.00000 | 423 | 20.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.50 | Put | | 320.00000 | 281 | 20.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 192.00000 | 203 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 809.00000 | 761 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 167.00000 | 177 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 884.00000 | 835 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 422.00000 | 445 | 19.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 290.00000 | 253 | 19.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 382.00000 | 402 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 350.00000 | 310 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Call | | 205.00000 | 217 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.15 | Put | | 772.00000 | 725 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Call | | 179.00000 | 190 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.25 | Put | | 846.00000 | 798 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Call | | 467.00000 | 496 | 19.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.35 | Put | | 235.00000 | 204 | 19.21 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Call | | 422.00000 | 445 | 19.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.45 | Put | | 290.00000 | 253 | 19.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Call | | 167.00000 | 177 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.30 | Put | | 884.00000 | 835 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 145.00000 | 154 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 963.00000 | 912 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Call | | 192.00000 | 203 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.20 | Put | | 809.00000 | 761 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Call | | 145.00000 | 154 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.40 | Put | | 963.00000 | 912 | 23.28 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 7.50 | Call | | 126.00000 | 133 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.50 | Put | | 1,043.00000 | 991 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Call | | 156.00000 | 165 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.35 | Put | | 923.00000 | 873 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Call | | 135.00000 | 143 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.45 | Put | | 1,003.00000 | 951 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Call | | 117.00000 | 124 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 7.55 | Put | | 1,085.00000 | 1,032 | 23.28 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Call | | 492.00000 | 524 | 19.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.30 | Put | | 210.00000 | 182 | 19.05 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | 444.00000 | 470 | 19.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | 261.00000 | 228 | 19.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Call | | 520.00000 | 555 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.25 | Put | | 188.00000 | 163 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Call | | 382.00000 | 402 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.55 | Put | | 350.00000 | 310 | 20.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Call | | 444.00000 | 470 | 19.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.40 | Put | | 261.00000 | 228 | 19.45 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Call | | 549.00000 | 588 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/09/2009 Currency Future | 6.20 | Put | | 167.00000 | 146 | 18.88 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | | | 6.69840 | 6.63870 | | 21.19 | 0.00 | 0 | 25.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 467.00000 | 486 | 20.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 478.00000 | 438 | 20.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Call | | 432.00000 | 450 | 21.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.75 | Put | | 544.00000 | 502 | 21.41 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Call | | 449.00000 | 468 | 21.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.70 | Put | | 510.00000 | 470 | 21.19 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 416.00000 | 433 | 21.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 578.00000 | 535 | 21.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Call | | 416.00000 | 433 | 21.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.80 | Put | | 578.00000 | 535 | 21.63 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Call | | 401.00000 | 417 | 21.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.85 | Put | | 612.00000 | 569 | 21.85 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 387.00000 | 402 | 22.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 648.00000 | 603 | 22.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Call | | 467.00000 | 486 | 20.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.65 | Put | | 478.00000 | 438 | 20.94 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Call | | 524.00000 | 544 | 20.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.50 | Put | | 385.00000 | 346 | 20.09 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Call | | 485.00000 | 506 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.60 | Put | | 447.00000 | 407 | 20.69 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Call | | 360.00000 | 373 | 22.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.00 | Put | | 721.00000 | 675 | 22.54 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Call | | 331.00000 | 347 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.10 | Put | | 792.00000 | 749 | 23.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 7.20 | Call | | 299.00000 | 314 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.20 | Put | | 861.00000 | 816 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Call | | 270.00000 | 284 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.30 | Put | | 932.00000 | 885 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 565.00000 | 590 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 326.00000 | 291 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Call | | 387.00000 | 402 | 22.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.90 | Put | | 648.00000 | 603 | 22.08 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Call | | 611.00000 | 641 | 19.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.30 | Put | | 273.00000 | 243 | 19.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Call | | 565.00000 | 590 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.40 | Put | | 326.00000 | 291 | 19.58 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Call | | 587.00000 | 615 | 19.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.35 | Put | | 298.00000 | 266 | 19.38 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 544.00000 | 566 | 19.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 355.00000 | 318 | 19.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 505.00000 | 524 | 20.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 416.00000 | 376 | 20.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 373.00000 | 387 | 22.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 684.00000 | 639 | 22.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 348.00000 | 360 | 22.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 759.00000 | 712 | 22.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 315.00000 | 331 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 826.00000 | 782 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Call | | 544.00000 | 566 | 19.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.45 | Put | | 355.00000 | 318 | 19.84 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Call | | 373.00000 | 387 | 22.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.95 | Put | | 684.00000 | 639 | 22.31 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Call | | 315.00000 | 331 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.15 | Put | | 826.00000 | 782 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Call | | 285.00000 | 299 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.25 | Put | | 896.00000 | 850 | 23.00 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Call | | 637.00000 | 673 | 19.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.25 | Put | | 248.00000 | 224 | 19.17 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Call | | 505.00000 | 524 | 20.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 6.55 | Put | | 416.00000 | 376 | 20.39 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Call | | 348.00000 | 360 | 22.77 | 0.00 | 0 | 0.00 |
| ZAAD On 14/12/2009 Currency Future | 7.05 | Put | | 759.00000 | 712 | 22.77 | 0.00 | 0 | 0.00 |

Total for Derivatives:

88,291,308,778.10

193,062

612,018.00

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Oper Interes |
|------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
|------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|--------------------------|----------------|-------------------|
| Grand Total: | | | | | | | | 88,291,308,778.10 | 193,062 | 612,018.00 |
|---------------------|--|--|--|--|--|--|--|--------------------------|----------------|-------------------|